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INVESTIGATION OF THE OUTPUT RESPONSE  
OF CLIPPERS TO GAUSSIAN INPUTS

---

STUART G. MURRAY

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INVESTIGATION OF THE OUTPUT RESPONSE  
OF  
CLIPPERS TO GAUSSIAN INPUTS

\* \* \* \* \*

Stuart G. Murray



Thesis

4985

This work is accepted as fulfilling  
the thesis requirements for  
the  
CERTIFICATE OF COMPLETION  
IN  
ENGINEERING ELECTRONICS

from the  
United States Naval Postgraduate School



## PREFACE

The present writer had the honor and pleasure of being assigned to Hughes Tool Company, Culver City, California during the first three months of 1955. This assignment was his industrial experience tour from the United States Naval Postgraduate School, Monterey, California. While at Hughes, his work consisted of mathematically analyzing a part of an electronic circuit.

Much is known about a non-linear circuit response to a signal; however, little is known about a non-linear circuit response to both a signal and a gaussian noise. The aim of this paper is to further the knowledge of the latter area in regard to clippers.

The writer wishes to thank Mr. Roderic C. Davis of Hughes Tool Company, Aircraft Division for his guidance, assistance, encouragement, and cooperation in the preparation of this paper.



# TABLE OF CONTENTS

Item	Title	Page
Chapter I	Introduction . . . . .	1
Chapter II	Ideal Clipper Method I . . . . .	5
Chapter III	Ideal Clipper Method II . . . . .	10
Chapter IV	Actual Clipper Method I . . . . .	14
Chapter V	Actual Clipper Method II . . . . .	22
Chapter VI	Signal-to-Noise Power Relationship . . . . .	34
Bibliography	. . . . .	36
Appendix I	Proof of Assumed Equation for Ideal Clipper . . . .	37
Appendix II	Proof of Assumed Equation for Actual Clipper . . . .	39
Appendix III	Mathematical Relationships . . . . .	41
Appendix IV	Second Moment of $e_o(t)$ . . . . .	44
Appendix V	Evaluation of $\left. \frac{\partial}{\partial x} \psi(x) \right _{x=0}$ . . . . .	51



# LIST OF ILLUSTRATIONS

Figure		Page
1.	Functional Block Diagram . . . . .	1
2.	Ideal Clipper Response . . . . .	2
3.	Actual Clipper Response . . . . .	2
4.	Plot of Ideal Clipper Response, Channel One . . . . .	5
5.	Plot of Ideal Clipper Response, Channel Two . . . . .	5
6.	Mass Distribution of Frequency Function $f(v_1, v_2)$ . .	10
7.	Probability Distribution of Ideal Clipper Function . .	12
8.	Plot of Actual Clipper Response, Channel One . . . . .	15
9.	Plot of Actual Clipper Response, Channel Two . . . . .	15
10.	Plot of Sub-Regions of Inputs . . . . .	23
11.	Ideal Clipper's Response . . . . .	37
12.	Actual Clipper's Response . . . . .	39





# TABLE OF SYMBOLS AND ABBREVIATIONS

$\sigma_1^2$	Signal Energy of Channel One
$\sigma_2^2$	Signal Energy of Channel Two
E	Mean Value or Mathematical Expectation Operator
$e_o(t)$	Output of Multiplier
$\alpha$	Slope of Clipper Output vs Input Curve
D	Clipping Threshold
$\rho_s(\tau_o)$	Auto-correlation Function of $s(t)$
$\phi^n(x)$	$n^{\text{th}}$ Derivative of Gaussian Cumulative Distribution
S/N	Signal to Noise Power Ratio
$v_1(t)$	Input to Channel One
$m(t)$	Modulating Function
$s(t)$	Unmodulated Signal Function
$n_1(t)$	Noise Function in Channel One
$v_2(t)$	Input to Channel Two
$\tau_o$	Time Between Signal Received by Channel One and Two
$m(t+\tau_o)$	Modulating Function Delayed by Time $\tau_o$
$s(t+\tau_o)$	Unmodulated Signal Function Delayed by Time $\tau_o$
$n_2(t)$	Noise Function in Channel Two
$e_1(t)$	Output of Channel One
$e_2(t)$	Output of Channel Two
$\sigma_s^2$	Signal Energy
$\sigma_{n_1}^2$	Noise Energy in Channel One
$\sigma_{n_2}^2$	Noise Energy in Channel Two



$\omega$

Frequency

$H_n(x)$

$n^{\text{th}}$  Order Hermite Polynomial in  $x$



CHAPTER I  
INTRODUCTION

The response of an individual clipper to a sine wave signal plus gaussian noise has been analyzed by S. O. Rice [6]. However, little has been written about clippers acting together in an electronic circuit. L. Robin [7] has discussed clippers in response to a signal with noise, but under limited conditions. His discussion was based upon conditions in which the amplification factor of the device was fixed and the signal energies of the two channels  $\sigma_1^2$  and  $\sigma_2^2$  were equal.

This paper will be an extension of L. Robins' work [7], but will be based upon conditions with a variable amplification factor and with signal energies of the two channels  $\sigma_1^2$  and  $\sigma_2^2$  not equal. Figure 1 is a functional block diagram of the circuit that will be analyzed.

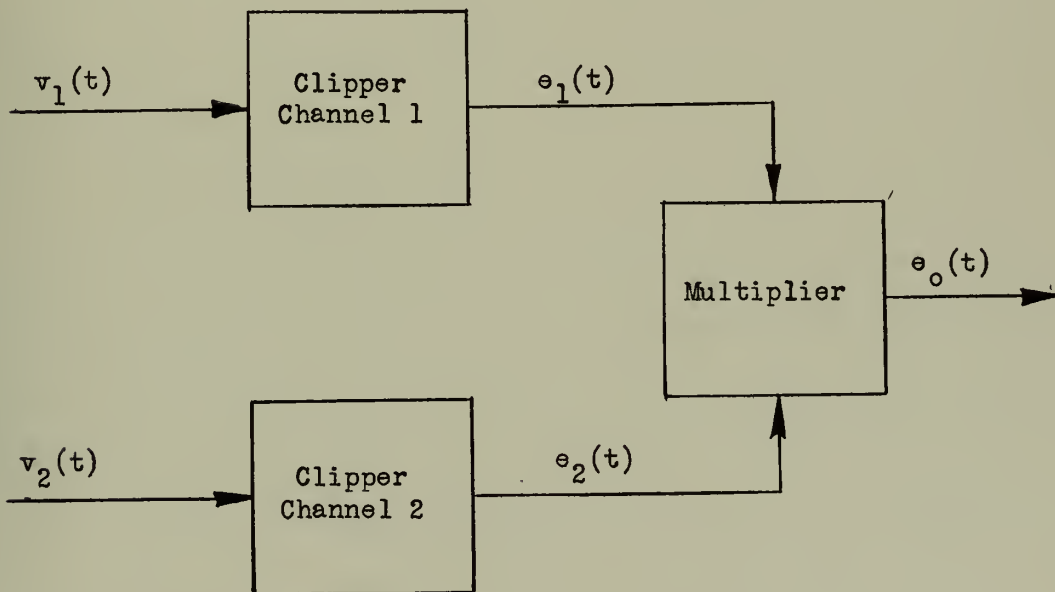


Figure 1. Functional Block Diagram



Two cases will be considered, both of which are for signals with continuous, stationary, gaussian noise inputs. The first case will consider ideal clippers. See Figure 2 for plot of response for ideal clippers. The second case will consider the actual clippers. See Figure 3 for plot of response for actual clippers.

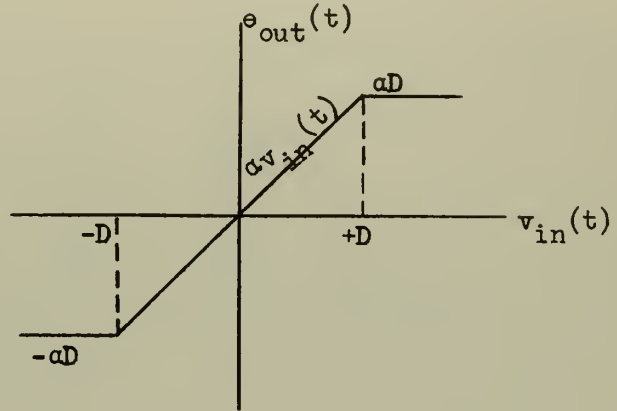
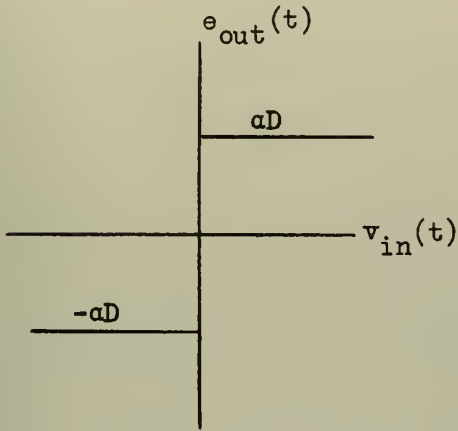


Figure 2. Ideal Clipper Response

Figure 3. Actual Clipper Response

Chapter II considers the case of having ideal clippers in the two-channel system. Rice's method [6] of solving the problem is applied to obtain a solution of

$$E[e_o(t)] = \frac{2\alpha^2 D^2}{\pi} \sin^{-1} \rho \quad (2.16)$$

Chapter III considers the same case as Chapter II but a different statistical method is applied in order to obtain the solution. Notice that this second method is much shorter and easier than Rice's method in obtaining the solution that

$$E[e_o(t)] = \frac{2\alpha^2 D^2}{\pi} \sin^{-1} \rho \quad (3.2)$$

Consideration of the actual clipper by a combination of the methods of Rice [6] and Robin [7] is discussed in Chapter IV. The solution can





be stated in integral form as

$$E [e_o(t)] = 2\rho\alpha^2 \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_1^2}} dt \right\} \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_2^2}} dt \right\} \\ + \frac{\alpha^2 \sigma_1 \sigma_2}{\pi} \int_0^\rho \frac{\rho - t}{\sqrt{1-t^2}} e^{-\frac{D^2}{2(1-t^2)} \left[ \frac{1}{\sigma_1^2} + \frac{1}{\sigma_2^2} \right]} \sinh \frac{D^2 t}{\sigma_1 \sigma_2 (1-t^2)} dt \quad (4.16)$$

or if the integration is performed and a series expansion is used, then

$$E [e_o(t)] = 4\alpha^2 \sigma_1 \sigma_2 \left( \operatorname{erf} \frac{D}{\sigma_1 \sqrt{2}} \right) \left( \operatorname{erf} \frac{D}{\sigma_2 \sqrt{2}} \right) \\ + \frac{2\alpha^2 D^2}{\pi} \left\{ \sin^{-1} \rho - \frac{D^2 \rho [\sigma_1^2 + \sigma_2^2]}{3\sigma_1^2 \sigma_2^2 (1-\rho^2)^{1/2}} + \frac{D^4 (3\rho^3 + 8\rho)}{90(1-\rho^2)^{3/2} \sigma_1^2 \sigma_2^2} \right. \\ \left. + \frac{D^4 (\sigma_1^2 + \sigma_2^2) (3\rho + 5\rho^3 - 2\rho^5)}{120 \sigma_1^4 \sigma_2^4 (1-\rho^2)^{5/2}} + \dots \right\} \quad (4.19)$$

where

$$\operatorname{erf} \frac{D}{\sigma_1 \sqrt{2}} = \int_0^{D/\sigma_1 \sqrt{2}} e^{-x^2} dx$$

and

$$\operatorname{erf} \frac{D}{\sigma_2 \sqrt{2}} = \int_0^{D/\sigma_2 \sqrt{2}} e^{-x^2} dx$$

Chapter V considers the actual clippers in the circuit by a different statistical method given by Cramér [2]. The same solution is obtained as was obtained in Chapter IV but is expressed in a different form. The present solution is

$$E [e_o(t)] = 4\alpha^2 \sigma_1 \sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \quad (5.31)$$



Of interest is the signal-to-noise power ratio of the input to this system compared to the output of the multiplier. The actual signal-to-noise ratio is

$$S/N = \frac{\{E[e_o(t)]\}^2}{E[e_o(t)]^2 - \{E[e_o(t)]\}^2} \quad (6.2)$$

A solution for the S/N power ratio for both the actual and the ideal clippers was obtained. In the case of the actual clipper several attempts were made to reduce the expression, but these attempts were unsuccessful. However, in the case of the ideal clipper, the S/N ratio reduced to

$$S/N = \frac{\mu^2}{1 - \mu^2} \quad \text{where} \quad \mu = \frac{2}{\pi} \sin^{-1} \rho \quad (3.7)$$



CHAPTER II  
IDEAL CLIPPER METHOD I

The first case to be considered will be ideal clippers in the circuit of Figure 1. This analysis will use a method of mathematical analyzation similar to the one used in "Mathematical Analysis of Random Noise" by S. O. Rice [6]. Figure 4 and Figure 5 are the plots of the responses of the clippers in the two channels.

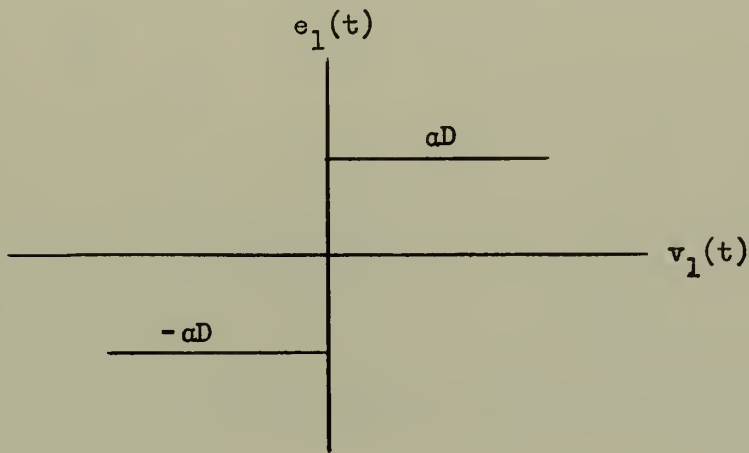


Figure 4. Plot of Ideal Clipper Response, Channel One

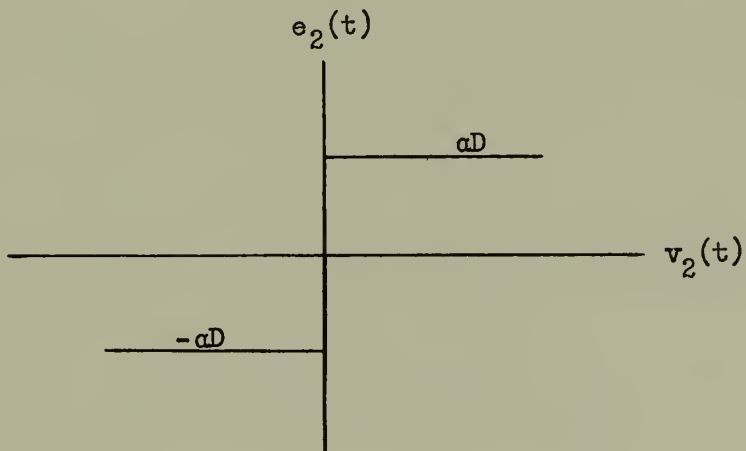


Figure 5. Plot of Ideal Clipper Response, Channel Two



$$\text{Let } v_1(t) = m(t)s(t) + n_1(t) \quad (2.1)$$

$$v_2(t) = m(t+\tau_0) s(t+\tau_0) + n_2(t) \quad (2.2)$$

where  $s(t_1)$ ,  $n_1(t_2)$ , and  $n_2(t_2)$  for all  $t_1$  and  $t_2$  are stationary gaussian noises which are mutually independent.

Also, the output of the multiplier is

$$e_o(t) = e_1(t) e_2(t) \quad (2.3)$$

but

$$e_1(t) = \frac{\alpha D}{\pi i} \int_{-\infty}^{\infty} \frac{e^{i\omega_1 v_1(t)}}{\omega_1} d\omega_1 \quad (2.4)$$

and

$$e_2(t) = \frac{\alpha D}{\pi i} \int_{-\infty}^{\infty} \frac{e^{i\omega_2 v_2(t)}}{\omega_2} d\omega_2 \quad (2.5)$$

Proof of the above two assumed equations is in Appendix I. Therefore,

since  $e_o(t) = e_1(t) e_2(t)$

$$e_o(t) = \left(\frac{\alpha D}{\pi i}\right)^2 \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{e^{i[\omega_1 v_1(t) + \omega_2 v_2(t)]}}{\omega_1 \omega_2} d\omega_1 d\omega_2 \quad (2.6)$$

then

$$e_o(t) = -\frac{\alpha^2 D^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{e^{i\left\{\omega_1 [m(t)s(t) + n_1(t)] + \omega_2 [m(t+\tau_0)s(t+\tau_0) + n_2(t)]\right\}}}{\omega_1 \omega_2} d\omega_1 d\omega_2 \quad (2.7)$$





Since the modulating function  $m(t)$  is a non-random function, then

$$E e^{i[\omega_1 v_1(t) + \omega_2 v_2(t)]} = e^{-1/2 \sum_{i,j}^2 \lambda_{ij} \omega_i \omega_j} \quad (2.8)$$

$$\begin{aligned} \text{where } \lambda_{11} &= E \overline{v_1(t)}^2 \\ \lambda_{12} &= \lambda_{21} = E v_1(t) v_2(t) \\ \lambda_{22} &= E \overline{v_2(t)}^2 \end{aligned}$$

This yields

$$E e^{i[\omega_1 v_1(t) + \omega_2 v_2(t)]} = e^{-1/2 [\lambda_{11} \omega_1^2 + 2\lambda_{12} \omega_1 \omega_2 + \lambda_{22} \omega_2^2]} \quad (2.9)$$

therefore,

$$E [e_o(t)] = - \frac{\alpha_D^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-1/2 [\lambda_{11} \omega_1^2 + 2\lambda_{12} \omega_1 \omega_2 + \lambda_{22} \omega_2^2]} \frac{d\omega_1 d\omega_2}{\omega_1 \omega_2} \quad (2.10)$$

Note that a partial derivative of  $E[e_o(t)]$  with respect to  $\lambda_{12}$  yields

$$\frac{\partial}{\partial \lambda_{12}} E [e_o(t)] = \frac{\alpha_D^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-1/2 [\lambda_{11} \omega_1^2 + 2\lambda_{12} \omega_1 \omega_2 + \lambda_{22} \omega_2^2]} d\omega_1 d\omega_2 \quad (2.11)$$

but remembering

$$\int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} e^{-Q(x_1, \dots, x_n)/2} dx_1 \dots dx_n = \frac{(2\pi)^{n/2}}{\sqrt{A}} \quad (2.12)$$

where  $Q$  is a positive definite quadratic form, and the determinant of the associated matrix is  $A$ .



Then

$$\frac{\partial}{\partial \lambda_{12}} E [e_o(t)] = \frac{2\alpha^2 D^2}{\pi \sqrt{A}} \quad (2.13)$$

$$\text{where } A = \begin{vmatrix} \lambda_{11} & \lambda_{12} \\ \lambda_{12} & \lambda_{22} \end{vmatrix}$$

$$\text{and then } \sqrt{A} = \sqrt{\lambda_{11}\lambda_{22} - \lambda_{12}^2}$$

therefore,

$$\frac{\partial}{\partial \lambda_{12}} E [e_o(t)] = \frac{2\alpha^2 D^2}{\pi \sqrt{\lambda_{11}\lambda_{22} - \lambda_{12}^2}} \quad (2.14)$$

Integrating Equation (2.14) with respect to  $\lambda_{12}$  gives

$$\begin{aligned} E [e_o(t)] &= \frac{2\alpha^2 D^2}{\pi} \int_0^{\lambda_{12}} \frac{dx}{\sqrt{\lambda_{11}\lambda_{22} - x^2}} \\ &= \frac{2\alpha^2 D^2}{\pi} \sin^{-1} \left( \frac{\lambda_{12}}{\sqrt{\lambda_{11}\lambda_{22}}} \right) \end{aligned} \quad (2.15)$$

but

$$\begin{aligned} \lambda_{11} &= E \overline{v_1(t)}^2 = \left\{ \left[ m(t) \right]^2 \sigma_s^2 + \sigma_{n_1}^2 \right\} \\ \lambda_{12} &= \lambda_{21} = E v_1(t) v_2(t) = m(t) m(t+\tau_o) \sigma_s^2 \rho_s(\tau_o) \end{aligned}$$

and

$$\lambda_{22} = E \overline{v_2(t)}^2 = \left\{ \left[ m(t+\tau_o) \right]^2 \sigma_s^2 + \sigma_{n_1}^2 \right\}$$

This can be further reduced by letting



$$\frac{\lambda_{12}}{\sqrt{\lambda_{11}\lambda_{22}}} = \rho$$

and then substituting back into Equation (2.15), which yields

$$E \left[ e_o(t) \right] = \frac{2a^2 D^2}{\pi} \sin^{-1} \rho \quad (2.16)$$



CHAPTER III  
IDEAL CLIPPER METHOD II

The same problem that was solved in Chapter II by Rice's method [6] will be solved in this Chapter by Cramèr's method [2]. Hence, by applying Cramèr's method directly, it will be possible to make a plot of the mass distribution of the frequency function  $f(v_1, v_2)$ . See Figure 6.

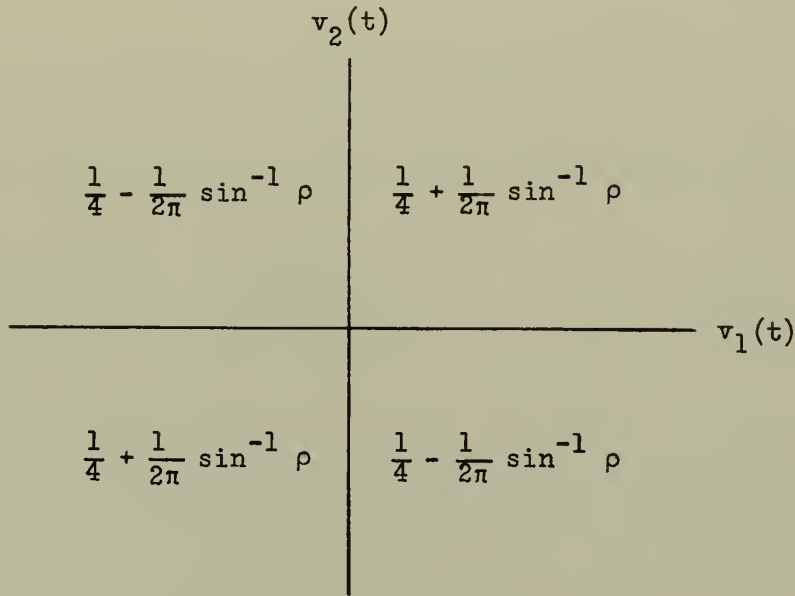


Figure 6. Mass Distribution of Frequency Function  $f(v_1, v_2)$

Notice that the contribution to  $E e_1(t) e_2(t)$  from the first and third quadrants will be  $2\alpha^2 D^2 \left[ \frac{1}{4} + \frac{1}{2\pi} \sin^{-1} \rho \right]$ . From the second and fourth quadrants, one obtains  $-2\alpha^2 D^2 \left[ \frac{1}{4} - \frac{1}{2\pi} \sin^{-1} \rho \right]$ . Adding these two results together gives the total contribution as

$$E e_1(t) e_2(t) = 2\alpha^2 D^2 \left[ \frac{1}{4} + \frac{1}{2\pi} \sin^{-1} \rho \right] - 2\alpha^2 D^2 \left[ \frac{1}{4} - \frac{1}{2\pi} \sin^{-1} \rho \right] \quad (3.1)$$

therefore, since  $e_o(t) = e_1(t) e_2(t)$

$$E [e_o(t)] = \frac{2\alpha^2 D^2}{\pi} \sin^{-1} \rho \quad (3.2)$$





The first moment,  $E[e_o(t)]$ , was found in the above portion of this chapter. Now the second moment,  $E[\overline{e_o(t)^2}]$ , will be obtained. See Figure 7 for plots of the probability distribution of the ideal clipper's functions. Parts A and B of Figure 7 are plots of  $e_1(t)$  versus  $v_1(t)$  and  $e_2(t)$  versus  $v_2(t)$ , while parts C and D are plots of  $\overline{e_1(t)^2}$  versus  $v_1(t)$  and  $\overline{e_2(t)^2}$  versus  $v_2(t)$ . The plot of  $\overline{e_1(t)^2}$  versus  $\overline{e_2(t)^2}$  is Figure 7, part E. To obtain the second moment,  $E[\overline{e_o(t)^2}]$  by Cramèr's method, notice that  $E[\overline{e_o(t)^2}] = E[\overline{e_1(t)^2} \overline{e_2(t)^2}]$ . The sum of the four individual quadrants of Figure 7, part E will yield  $E[\overline{e_1(t)^2} \overline{e_2(t)^2}]$ .

Now

$$E[\overline{e_1(t)^2} \overline{e_2(t)^2}] = 4 \left[ \frac{\alpha^4 D^4}{4} \right] \quad (3.3)$$

Therefore,

$$E[\overline{e_o(t)^2}] = \alpha^4 D^4 \quad (3.4)$$

At this point it is of interest to compute the signal-to-noise ratio. The S/N ratio for the ideal clipper is:

$$S/N = \frac{\{E[e_o(t)]\}^2}{E[\overline{e_o(t)^2}] - \{E[e_o(t)]\}^2} \quad (3.5)$$

Now substituting in the above equation the values found in equations (3.2) and (3.4), one gets for the ideal clippers

$$\begin{aligned} S/N &= \frac{\left[ \frac{2\alpha^2 D^2}{\pi} \sin^{-1} \rho \right]^2}{\alpha^4 D^4 - \left[ \frac{2\alpha^2 D^2}{\pi} \sin^{-1} \rho \right]^2} \\ &= \frac{\left[ \frac{2}{\pi} \sin^{-1} \rho \right]^2}{1 - \left[ \frac{2}{\pi} \sin^{-1} \rho \right]^2} \end{aligned} \quad (3.6)$$



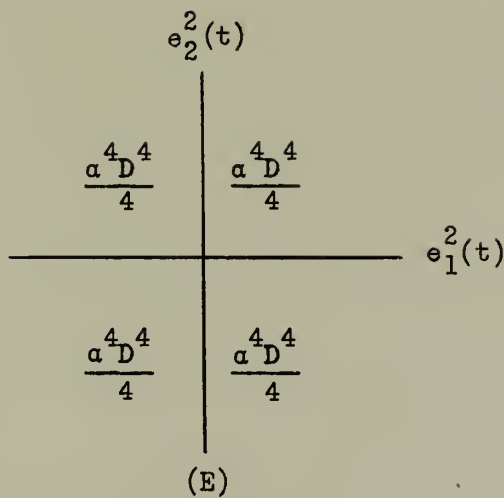
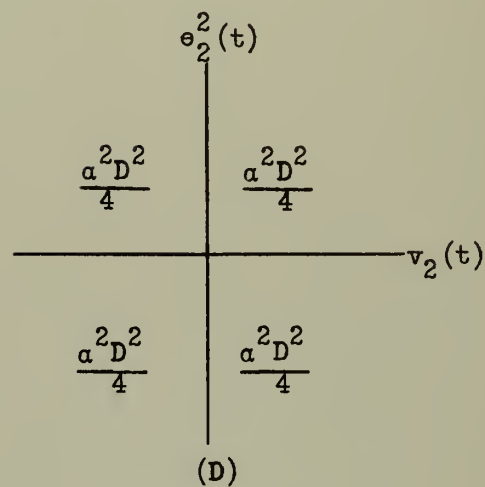
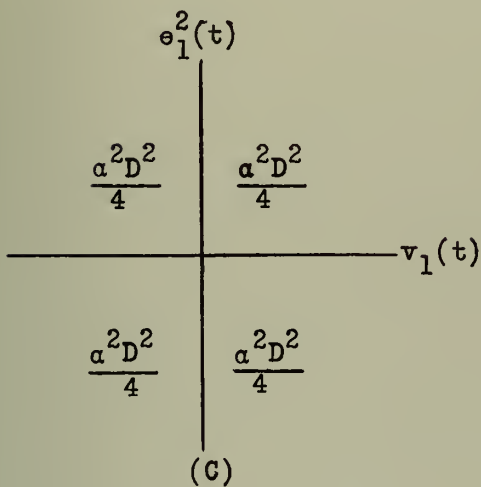
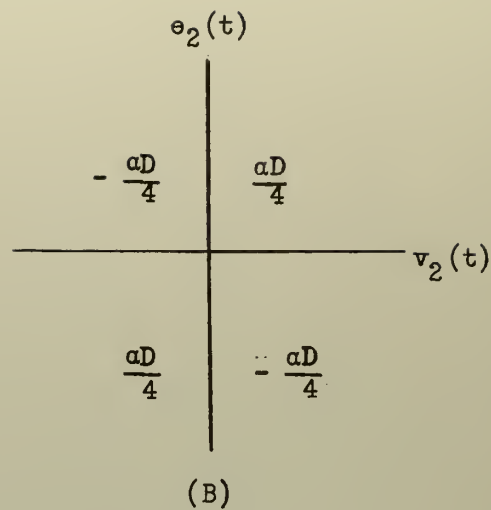
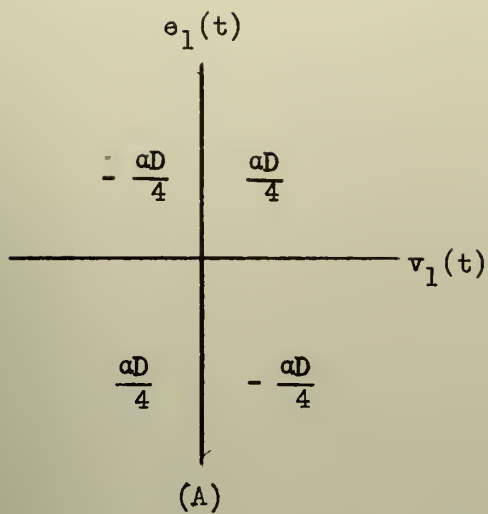


Figure 7. Probability Distribution of Ideal Clipper Functions



If we let  $\mu = \frac{2}{\pi} \sin^{-1} \rho$ , then for the ideal clippers

$$S/N = \frac{\mu^2}{1 - \mu^2} \quad (3.7)$$



CHAPTER IV  
ACTUAL CLIPPER METHOD I

In this chapter will be analyzed the circuit of Figure 1 where the responses of the actual clippers are represented in Figures 8 and 9. The approach to the problem will follow Rice's method [6] until equation (4.12) is reached. At this point Robins' method [7] will be used to complete the solution.

Now consider the inputs,

$$v_1(t) = m(t) s(t) + n_1(t)$$

$$v_2(t) = m(t+\tau_0) s(t+\tau_0) + n_2(t)$$

where  $s(t_1)$ ,  $n_1(t_2)$  and  $n_2(t_2)$  for all  $t_1$  and  $t_2$  are stationary gaussian noises which are mutually independent.

$$\text{But } e_o(t) = e_1(t) e_2(t)$$

and  $e_1(t)$  can be written as

$$e_1(t) = \frac{a}{\pi} \int_{-\infty}^{\infty} \frac{\sin v_1(t) \mu \sin D\mu}{\mu^2} d\mu \quad (4.1)$$

also

$$e_2(t) = \frac{a}{\pi} \int_{-\infty}^{\infty} \frac{\sin v_2(t) x \sin Dx}{x^2} dx \quad (4.2)$$

Proof of the above two assumed equations is in Appendix II. Combining and letting  $\mu = \omega_1$  and  $x = \omega_2$ , then

$$\begin{aligned} e_o(t) &= e_1(t) e_2(t) \\ &= \frac{a^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2 \sin v_1(t)\omega_1 \sin v_2(t)\omega_2}{\omega_1^2 \omega_2^2} d\omega_1 d\omega_2 \end{aligned} \quad (4.3)$$





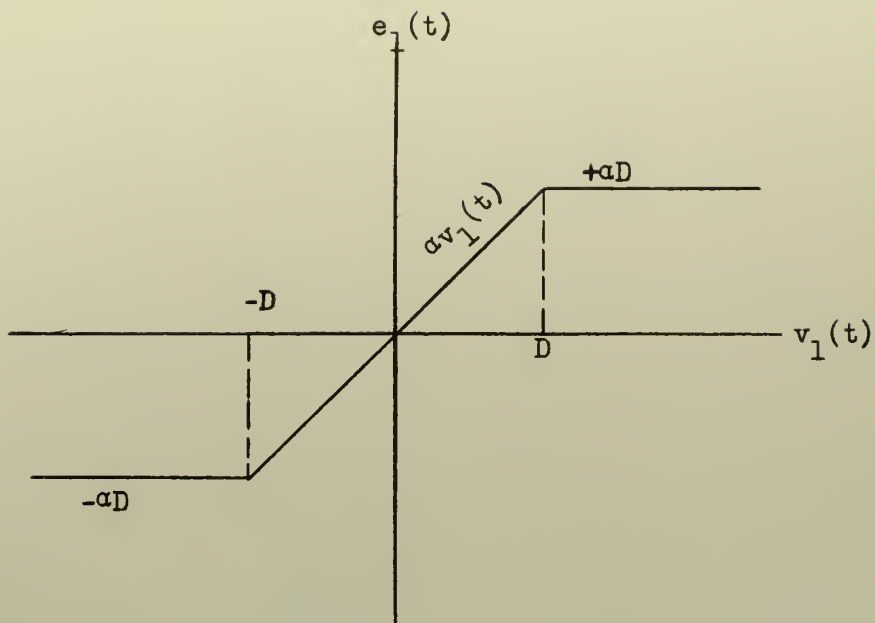


Figure 8. Plot of Actual Clipper Response, Channel One

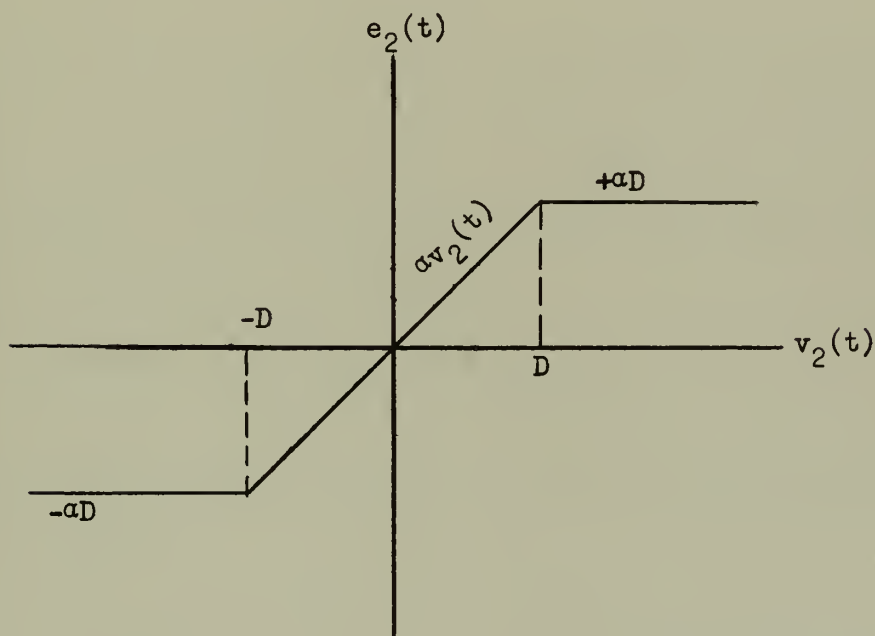


Figure 9. Plot of Actual Clipper Response, Channel Two



Taking the expected value of each side of the above equation will get

$$E[e_o(t)] = \frac{a^2}{\pi^2} E \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2 \sin v_1(t)\omega_1 \sin v_2(t)\omega_2}{\omega_1^2 \omega_2^2} d\omega_1 d\omega_2 \quad (4.4)$$

$$E[e_o(t)] = \frac{-a^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2}{\omega_1^2 \omega_2^2} \left\{ E e^{i(v_1\omega_1 + v_2\omega_2)} + \right. \\ \left. E e^{-i(v_1\omega_1 + v_2\omega_2)} - E e^{-i(v_1\omega_1 - v_2\omega_2)} - \right. \\ \left. E e^{i(v_1\omega_1 - v_2\omega_2)} \right\} d\omega_1 d\omega_2 \quad (4.5)$$

Using equation (2.8), one obtains

$$E[e_o(t)] = -\frac{2a^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2}{\omega_1^2 \omega_2^2} \left\{ E e^{i(v_1\omega_1 + v_2\omega_2)} - \right. \\ \left. E e^{i(v_1\omega_1 - v_2\omega_2)} \right\} d\omega_1 d\omega_2 \quad (4.6)$$

Now since both  $v_1(t)$  and  $v_2(t)$  possess a joint gaussian probability distribution, it is possible to write the following from equation (2.9):

$$E[e_o(t)] = \frac{-2a^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2}{\omega_1^2 \omega_2^2} \left\{ e^{-\frac{1}{2}(\lambda_{11}\omega_1^2 + 2\lambda_{12}\omega_1\omega_2 + \lambda_{22}\omega_2^2)} \right. \\ \left. - e^{-\frac{1}{2}(\lambda_{11}\omega_1^2 - 2\lambda_{12}\omega_1\omega_2 + \lambda_{22}\omega_2^2)} \right\} d\omega_1 d\omega_2 \quad (4.7)$$

Note that the second partial derivative of the above equation taken with respect to  $\lambda_{12}$  gives

$$\frac{\partial^2}{\partial \lambda_{12}^2} E[e_o(t)] = \frac{-2a^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \sin D\omega_1 \sin D\omega_2 \left\{ e^{-\frac{1}{2}(\lambda_{11}\omega_1^2 + 2\lambda_{12}\omega_1\omega_2 + \lambda_{22}\omega_2^2)} \right. \\ \left. - e^{-\frac{1}{2}(\lambda_{11}\omega_1^2 - 2\lambda_{12}\omega_1\omega_2 + \lambda_{22}\omega_2^2)} \right\} d\omega_1 d\omega_2 \quad (4.8)$$



To reduce to standard notation, however, let

$$\lambda_{11} = \sigma_1^2, \quad \lambda_{12} = \rho\sigma_1\sigma_2, \quad \text{and} \quad \lambda_{22} = \sigma_2^2$$

so that

$$E e^{i(v_1\omega_1 + v_2\omega_2)} = e^{\frac{1}{2}(\sigma_1^2\omega_1^2 + 2\rho\sigma_1\sigma_2\omega_1\omega_2 + \sigma_2^2\omega_2^2)} \quad (4.9)$$

hence from equation (2.12)

$$\frac{\partial^2}{\partial \rho^2} E[e_o(t)] = \frac{-2\sigma_1^2\sigma_2^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \sin D\omega_1 \sin D\omega_2 e^{\frac{1}{2}Q(\omega_1\omega_2)} d\omega_1 d\omega_2 \quad (4.10)$$

Now consider the  $\sin D\omega_1 \sin D\omega_2$  term by itself:

$$\begin{aligned} 4 \sin D\omega_1 \sin D\omega_2 &= -(e^{iD\omega_1} - e^{-iD\omega_1})(e^{iD\omega_2} - e^{-iD\omega_2}) \\ &= -e^{iD(\omega_1 + \omega_2)} - e^{-iD(\omega_1 + \omega_2)} + e^{iD(\omega_1 - \omega_2)} - e^{-iD(\omega_1 - \omega_2)} \end{aligned} \quad (4.11)$$

Noting equation (4.11), it can be seen that since  $Q^{-1}(t_1 t_2)$  is a symmetric quadratic in  $t_1$  and  $t_2$ , the contributions from the first and second terms are equal, and similarly, the contributions from the third and fourth terms are equal.

From Cramèr [2] it is noted that

$$\int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} e^{i \sum_{j=1}^n t_j x_j - \frac{1}{2} Q(x_1 \dots x_n)} dx_1 \dots dx_n = \frac{(2\pi)^{n/2}}{\sqrt{A}} e^{-\frac{1}{2} Q^{-1}(t_1 \dots t_n)}$$

where  $Q$  is a positive definite quadratic form,  $A$  is the determinant of the associated matrix, and  $Q^{-1}$  is the reciprocal form to  $Q$ . In this case,

$$Q(\omega_1, \omega_2) = \sigma_1^2 \omega_1^2 + 2\rho\sigma_1\sigma_2\omega_1\omega_2 + \sigma_2^2 \omega_2^2$$



therefore,

$$Q^{-1}(t_1, t_2) = \frac{1}{1 - \rho^2} \left[ \frac{t_1^2}{\sigma_1^2} - \frac{2\rho t_1 t_2}{\sigma_1 \sigma_2} + \frac{t_2^2}{\sigma_2^2} \right]$$

and

$$A = \frac{\sigma_1^2}{\rho \sigma_1 \sigma_2} \frac{\rho \sigma_1 \sigma_2}{\sigma_2^2} = \sigma_1^2 \sigma_2^2 (1 - \rho^2)$$

$$\sqrt{A} = \sigma_1 \sigma_2 \sqrt{1 - \rho^2}$$

Combining, but remembering that  $t_1 = t_2 = D$  in our case to obtain

$$\begin{aligned} \frac{\partial^2}{\partial \rho^2} E[e_o(t)] &= \frac{\sigma_1^2 \sigma_2^2}{\pi \sqrt{1 - \rho^2}} \left\{ e^{\frac{-D^2}{2(1-\rho^2)} \left[ \frac{1}{\sigma_1^2} - \frac{2\rho}{\sigma_1 \sigma_2} + \frac{1}{\sigma_2^2} \right]} - \right. \\ &\quad \left. e^{\frac{-D^2}{2(1-\rho^2)} \left[ \frac{1}{\sigma_1^2} + \frac{2\rho}{\sigma_1 \sigma_2} + \frac{1}{\sigma_2^2} \right]} \right\} \end{aligned} \quad (4.12)$$

In order to obtain  $E[e_o(t)]$  it is necessary to take a double integral of both sides of equation (4.12). But notice that equation (4.12) is in the form of

$$\frac{\partial^2}{\partial x^2} \psi(x) = F(x)$$

but

$$\begin{aligned} \int_0^\rho \frac{\partial^2}{\partial x^2} \psi(x) dx &= \frac{\partial}{\partial \rho} \psi(\rho) - \frac{\partial}{\partial x} \psi(x) \Big|_{x=0} \\ &= \int_0^\rho F(x) dx \end{aligned}$$

$$\text{Then} \quad \frac{\partial}{\partial \rho} \psi(\rho) = \frac{\partial}{\partial x} \psi(x) \Big|_{x=0} + \int_0^\rho F(x) dx$$

and

$$\begin{aligned} \int_0^\rho \frac{\partial}{\partial x} \psi(x) dx &= \psi(\rho) - \psi(0) \\ &= \rho \frac{\partial}{\partial x} \psi(x) \Big|_{x=0} + \int_0^\rho ds \int_0^s F(x) dx \end{aligned}$$





Since for this case

$$\psi(x) \Big|_{x=0} = 0$$

and

$$\frac{\partial}{\partial x} \psi(x) \Big|_{x=0} = \frac{2\pi}{\sigma_1 \sigma_2} \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_1^2}} dt \right\} \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_2^2}} dt \right\} \quad (4.13)$$

$$= 4\pi \left( \operatorname{erf} \frac{D}{\sigma_1 \sqrt{2}} \right) \left( \operatorname{erf} \frac{D}{\sigma_2 \sqrt{2}} \right) \quad (4.14)$$

The proof of equations (4.13) and (4.14) is in Appendix V, therefore,

$$\psi(x) = 4\pi\rho \left( \operatorname{erf} \frac{D}{\sigma_1 \sqrt{2}} \right) \left( \operatorname{erf} \frac{D}{\sigma_2 \sqrt{2}} \right) + \int_0^\rho ds \int_0^s F(x) dx \quad (4.15)$$

Now applying to equation (4.12), one obtains:

$$\begin{aligned} E[e_o(t)] &= 2a^2\rho \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_1^2}} dt \right\} \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_2^2}} dt \right\} + \\ &\quad \frac{a^2 \sigma_1 \sigma_2}{\pi} \int_0^\rho ds \int_0^s \frac{dt}{\sqrt{1-t^2}} \left\{ e^{-\frac{D^2}{2(1-t^2)} \left[ \frac{1}{\sigma_1^2} + \frac{-2t}{\sigma_1 \sigma_2} + \frac{1}{\sigma_2^2} \right]} - \right. \\ &\quad \left. e^{-\frac{D^2}{2(1-t^2)} \left[ \frac{1}{\sigma_1^2} + \frac{2t}{\sigma_1 \sigma_2} + \frac{1}{\sigma_2^2} \right]} \right\} \end{aligned} \quad (4.16)$$

But if the order of integration is changed, the preceding equation reduces to:

$$\begin{aligned} E[e_o(t)] &= \rho 4a^2 \sigma_1 \sigma_2 \left( \operatorname{erf} \frac{D}{\sigma_1 \sqrt{2}} \right) \left( \operatorname{erf} \frac{D}{\sigma_2 \sqrt{2}} \right) + \\ &\quad \frac{a^2 \sigma_1 \sigma_2}{\pi} \int_0^\rho \frac{\rho - t}{\sqrt{1-t^2}} \left[ e^{-\frac{D^2}{2(1-t^2)} \left( \frac{1}{\sigma_1^2} - \frac{2t}{\sigma_1 \sigma_2} + \frac{1}{\sigma_2^2} \right)} - \right. \\ &\quad \left. e^{-\frac{D^2}{2(1-t^2)} \left( \frac{1}{\sigma_1^2} + \frac{2t}{\sigma_1 \sigma_2} + \frac{1}{\sigma_2^2} \right)} \right] dt \end{aligned} \quad (4.17)$$



Consider the exponential term only. It is of the form  $e^{-x} - e^{-y}$ .

Expand this in a series, then

$$e^{-x} - e^{-y} = (y - x) + \frac{x^2 - y^2}{2!} + \frac{y^3 - x^3}{3!} + \frac{x^4 - y^4}{4!} + \dots$$

but

$$x = \frac{D^2}{2(1-t^2)} \left\{ \frac{1}{\sigma_1^2} - \frac{2t}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right\}$$

and

$$y = \frac{D^2}{2(1-t)^2} \left\{ \frac{1}{\sigma_1^2} + \frac{2t}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right\}$$

then:

$$y - x = \frac{2D^2}{\sigma_1\sigma_2} \left[ \frac{t}{1-t^2} \right]$$

$$x^2 - y^2 = \frac{-2D^4}{\sigma_1^3\sigma_2^3} \left[ \sigma_1^2 + \sigma_2^2 \right] \left[ \frac{t}{(1-t^2)^2} \right]$$

and

$$y^3 - x^3 = \frac{D^6}{12\sigma_1\sigma_2} \left\{ \frac{4}{\sigma_1^2\sigma_2^2} \left[ \frac{t^3}{(1-t^2)^3} \right] + \frac{3}{\sigma_1^4\sigma_2^4} \left[ \sigma_1^2 + \sigma_2^2 \right]^2 \left[ \frac{t}{(1-t^2)^3} \right] \right\}$$

Thus the first three terms of the expansion will be

$$e^{-\frac{D^2}{2(1-t^2)} \left\{ \frac{1}{\sigma_1^2} - \frac{2t}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right\}} - e^{-\frac{D^2}{2(1-t)^2} \left\{ \frac{1}{\sigma_1^2} + \frac{2t}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right\}} =$$

$$\left\{ \frac{2D^2}{\sigma_1\sigma_2} \left[ \frac{t}{1-t^2} \right] - \frac{2D^4}{\sigma_1^3\sigma_2^3} \left[ \sigma_1^2 + \sigma_2^2 \right] \left[ \frac{t}{(1-t^2)^2} \right] + \right.$$

$$\left. \frac{D^6}{12\sigma_1\sigma_2} \left( \frac{4}{\sigma_1^2\sigma_2^2} \left[ \frac{t^3}{(1-t^2)^3} \right] + \frac{3}{\sigma_1^4\sigma_2^4} \left[ \sigma_1^2 + \sigma_2^2 \right]^2 \left[ \frac{t}{(1-t^2)^3} \right] \right) + \dots \right\}$$

which equals



$$\frac{2D^2}{\sigma_1\sigma_2} \left\{ \frac{t}{1-t^2} - \frac{D^2}{\sigma_1^2\sigma_2^2} [\sigma_1^2 + \sigma_2^2] \left[ \frac{t}{(1-t^2)^2} \right] + \frac{D^4}{24} \left( \frac{4}{\sigma_1^2\sigma_2^2} \left[ \frac{t^3}{(1-t^2)^3} \right] + \frac{3}{\sigma_1^4\sigma_2^4} [\sigma_1^2 + \sigma_2^2]^2 \left[ \frac{t}{(1-t^2)^3} \right] \right) + \dots \right\}$$

Substituting back into equation (4.17) we then have

$$\begin{aligned} E[e_o(t)] &= 4\rho\alpha^2\sigma_1\sigma_2 \left( \operatorname{erf} \frac{D}{\sigma_2\sqrt{2}} \right) \left( \operatorname{erf} \frac{D}{\sigma_1\sqrt{2}} \right) + \\ &\frac{2D^2\alpha^2}{\pi} \int_0^\rho \frac{\rho-t}{(1-t^2)^{1/2}} \left\{ \frac{t}{1-t^2} - \frac{D^2}{\sigma_1^2\sigma_2^2} [\sigma_1^2 + \sigma_2^2] \left[ \frac{t}{(1-t^2)^2} \right] + \right. \\ &\left. \frac{D^4}{24} \left( \frac{4}{\sigma_1^2\sigma_2^2} \left[ \frac{t^3}{(1-t^2)^3} \right] + \frac{3}{\sigma_1^4\sigma_2^4} [\sigma_1^2 + \sigma_2^2]^2 \left[ \frac{t}{(1-t^2)^3} \right] \right) + \dots \right\} dt \end{aligned} \quad (4.18)$$

The first term is known as the erf or error functions, and is tabulated. The second term will be integrated term by term, thus:

$$\begin{aligned} E[e_o(t)] &= 4\rho\alpha^2\sigma_1\sigma_2 \left( \operatorname{erf} \frac{D}{\sigma_1\sqrt{2}} \right) \left( \operatorname{erf} \frac{D}{\sigma_2\sqrt{2}} \right) + \\ &\frac{2\alpha^2 D^2}{\pi} \left\{ \sin^{-1} \rho - \frac{D^2}{\sigma_1^2\sigma_2^2} [\sigma_1^2 + \sigma_2^2] \frac{\rho}{3(1-\rho^2)^{1/2}} + \right. \\ &\frac{D^4}{24} \left[ \frac{4\rho(3\rho+8)}{\sigma_1^2\sigma_2^2 15(1-\rho^2)^{3/2}} \right] + \\ &\left. \frac{3}{4\sigma_1^4\sigma_2^4} (\sigma_1^2 + \sigma_2^2)^2 \frac{3\rho + 5\rho^3 - 2\rho^5}{15(1-\rho^2)^{5/2}} + \dots \right\} \end{aligned} \quad (4.19)$$



# CHAPTER V

## ACTUAL CLIPPER METHOD II

The actual clipper in the circuit will again be considered in this chapter. Cramér's method of analysis [2] will be used. It will be noted that the  $\Phi$  functions are easier to handle than the integrals of the preceding chapter. In using this method, it is convenient to divide the plane representing the inputs  $v_1(t)$  and  $v_2(t)$  into sub-regions, and compute the contribution within each sub-region to the various moments of the output  $e_o(t)$  of the multiplier. See Figure 10 for a plot of those sub-regions. Later, these contributions will be added in order to obtain the final solution of the moments of  $e_o(t)$ .

Assume  $f(v_1, v_2)$  is of the form,

$$f(v_1, v_2) = \frac{1}{2\pi\sigma_1\sigma_2\sqrt{1-\rho^2}} \exp \left\{ -\frac{1}{2(1-\rho^2)} \left[ \frac{v_1^2}{\sigma_1^2} - \frac{2\rho v_1 v_2}{\sigma_1\sigma_2} + \frac{v_2^2}{\sigma_2^2} \right] \right\} \quad (5.1)$$

but this is equal to:

$$= \frac{1}{\sigma_1\sigma_2} \sum_{\eta=0}^{\infty} \frac{\Phi^{(\eta+1)}\left(\frac{v_1}{\sigma_1}\right) \Phi^{(\eta+1)}\left(\frac{v_2}{\sigma_2}\right)}{\eta!} \rho^\eta \quad (5.2)$$

where  $\Phi\left(\frac{x}{\sigma}\right) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\frac{x}{\sigma}} e^{-\frac{t^2}{2}} dt$

Consider the areas that are numbered in Figure 10, and write the equation of  $E[e_o(t)]$  for each area. Then the sum of these individual contributions will represent the total area.





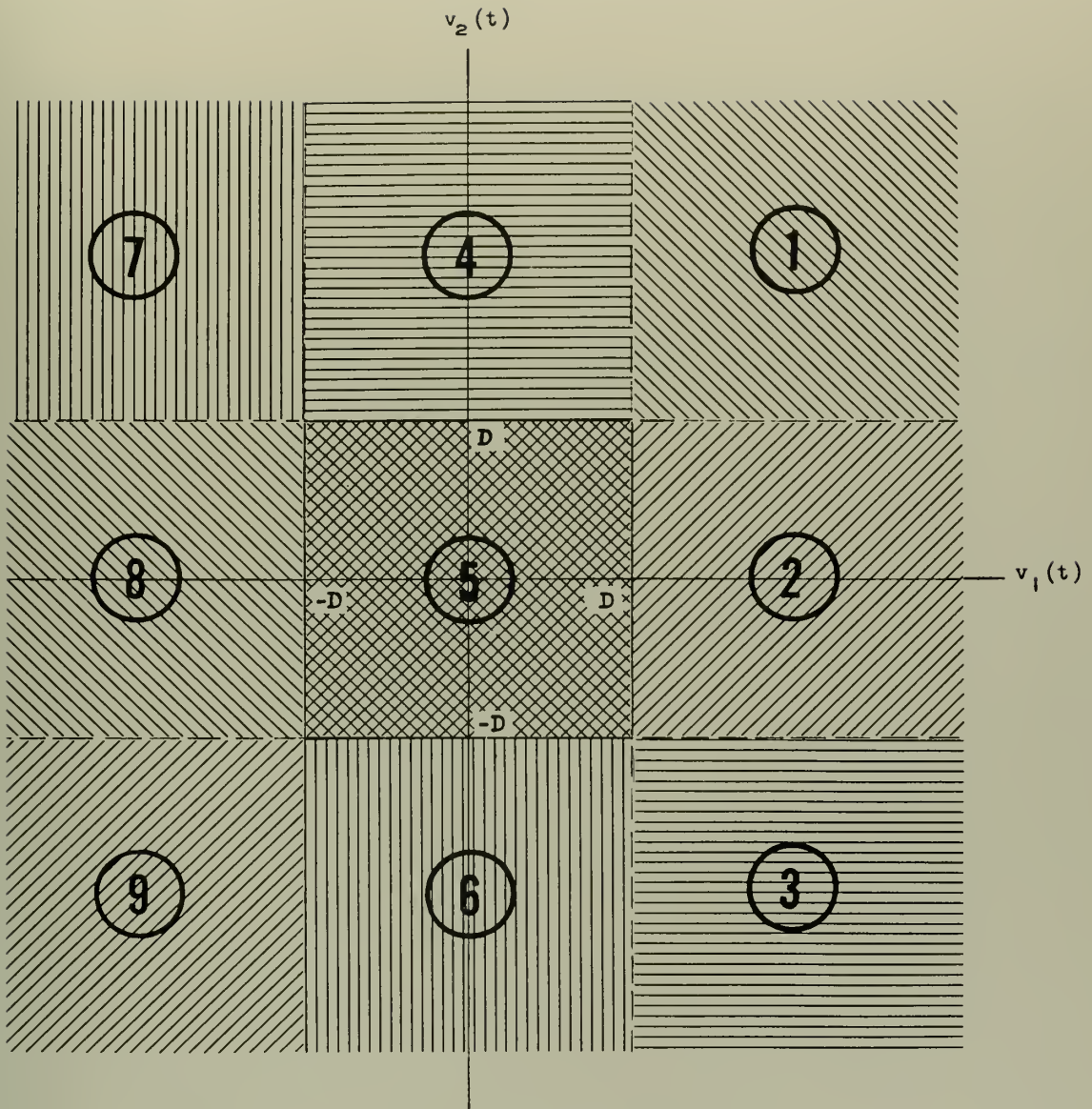


Figure 10. Plot of Sub-Regions of Inputs



Area 1:

$$E[e_{o_1}(t)] = a^2 D^2 \int_D^\infty \int_D^\infty f(v_1, v_2) dv_1 dv_2 \quad (5.3)$$

Area 2:

$$E[e_{o_2}(t)] = a^2 D \int_D^\infty dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2 \quad (5.4)$$

Area 3:

$$E[e_{o_3}(t)] = -a^2 D^2 \int_{-\infty}^{-D} dv_2 \int_D^\infty f(v_1, v_2) dv_1 \quad (5.5)$$

Area 4:

$$E[e_{o_4}(t)] = a^2 D \int_{-D}^D dv_1 \int_D^\infty v_1 f(v_1, v_2) dv_2 \quad (5.6)$$

Area 5:

$$E[e_{o_5}(t)] = a^2 \int_{-D}^D \int_{-D}^D v_1 v_2 f(v_1, v_2) dv_1 dv_2 \quad (5.7)$$

Area 6:

$$E[e_{o_6}(t)] = -a^2 D \int_{-D}^D dv_1 \int_{-\infty}^{-D} v_1 f(v_1, v_2) dv_2 \quad (5.8)$$

Area 7:

$$E[e_{o_7}(t)] = -a^2 D^2 \int_{-\infty}^{-D} dv_1 \int_D^\infty f(v_1, v_2) dv_2 \quad (5.9)$$



Area 8:

$$E[e_{o_8}(t)] = -a^2 D \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2 \quad (5.10)$$

Area 9:

$$E[e_{o_9}(t)] = a^2 D^2 \int_{-\infty}^{-D} \int_{-\infty}^{-D} f(v_1, v_2) dv_1 dv_2 \quad (5.11)$$

but

$$E[e_o(t)] = E[e_{o_1}(t)] + E[e_{o_2}(t)] + E[e_{o_3}(t)] + E[e_{o_4}(t)] \\ + E[e_{o_5}(t)] + E[e_{o_6}(t)] + E[e_{o_7}(t)] + E[e_{o_8}(t)] + E[e_{o_9}(t)]$$

then

$$E[e_o(t)] = a^2 \int_{-D}^D \int_{-D}^D v_1 v_2 f(v_1, v_2) dv_1 dv_2 + a^2 D^2 \int_D^{\infty} \int_D^{\infty} f(v_1, v_2) dv_1 dv_2 \\ + a^2 D^2 \int_{-\infty}^{-D} \int_{-\infty}^{-D} f(v_1, v_2) dv_1 dv_2 - a^2 D^2 \int_D^{\infty} dv_1 \int_{-\infty}^{-D} f(v_1, v_2) dv_2 \\ - a^2 D^2 \int_{-\infty}^{-D} dv_1 \int_D^{\infty} f(v_1, v_2) dv_2 + a^2 D \int_D^{\infty} dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2 \\ - a^2 D \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2 + a^2 D \int_D^{\infty} dv_2 \int_D^{\infty} v_1 f(v_1, v_2) dv_1 \\ - a^2 D \int_{-\infty}^{-D} dv_2 \int_{-D}^D v_1 f(v_1, v_2) dv_1$$



$$- a^2 D^2 \int_{-\infty}^{-D} dv_2 \int_{-D}^D v_1 f(v_1, v_2) dv_1 \quad (5.12)$$

Now the above equation will be considered term by term.

The following terms are yielded from the basic assumed Equation

(5.2),

$$a^2 D^2 \int_D^\infty \int_D^\infty f(v_1, v_2) dv_1 dv_2 = a^2 D^2 \sum_{\eta=0}^\infty \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{D}{\sigma_1}\right) \phi^\eta\left(\frac{D}{\sigma_2}\right) \quad (5.13)$$

$$a^2 D^2 \int_{-\infty}^{-D} \int_{-\infty}^{-D} f(v_1, v_2) dv_1 dv_2 = a^2 D^2 \sum_{\eta=0}^\infty \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{-D}{\sigma_1}\right) \phi^\eta\left(\frac{-D}{\sigma_2}\right) \quad (5.14)$$

$$-a^2 D^2 \int_D^\infty \int_{-\infty}^{-D} f(v_1, v_2) dv_2 = a^2 D^2 \sum_{\eta=0}^\infty \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{D}{\sigma_1}\right) \phi^\eta\left(\frac{-D}{\sigma_2}\right) \quad (5.15)$$

$$-a^2 D^2 \int_{-\infty}^{-D} dv_1 \int_D^\infty f(v_1, v_2) dv_2 = a^2 D^2 \sum_{\eta=0}^\infty \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{-D}{\sigma_1}\right) \phi^\eta\left(\frac{D}{\sigma_2}\right) \quad (5.16)$$

but observe that these can be combined to give

$$a^2 D^2 \sum_{\eta=0}^\infty \frac{\rho^\eta}{\eta!} \left[ \phi^\eta\left(\frac{D}{\sigma_1}\right) + \phi^\eta\left(\frac{-D}{\sigma_1}\right) \right] \left[ \phi^\eta\left(\frac{D}{\sigma_2}\right) + \phi^\eta\left(\frac{-D}{\sigma_2}\right) \right] \quad (5.17)$$

but





$$\left[ \Phi^{\eta}\left(\frac{D}{\sigma_1}\right) + \Phi^{\eta}\left(\frac{-D}{\sigma_1}\right) \right] = 0 \quad \text{if } \eta \text{ is even}$$

$$= 2\Phi^{\eta}\left(\frac{D}{\sigma_1}\right) \quad \text{if } \eta \text{ is odd}$$

and

$$\left[ \Phi^{\eta}\left(\frac{D}{\sigma_2}\right) + \Phi^{\eta}\left(\frac{-D}{\sigma_2}\right) \right] = 0 \quad \text{if } \eta \text{ is even}$$

$$= 2\Phi^{\eta}\left(\frac{D}{\sigma_2}\right) \quad \text{if } \eta \text{ is odd}$$

therefore, note that only the odd terms of the expansion will remain,

giving

$$4\alpha^2 D^2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^{\eta}}{\eta!} \Phi^{\eta}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta}\left(\frac{D}{\sigma_2}\right) \quad (5.18)$$

The next term is

$$\alpha^2 D \int_D^{\infty} dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2 =$$

$$\alpha^2 D \sum_{\eta=0}^{\infty} \frac{\rho^{\eta}}{\eta!} \left\{ \int_D^{\infty} \Phi^{\eta+1}\left(\frac{v_1}{\sigma_1}\right) dv_1 \right\} \left\{ \int_{-D}^D v_2 \Phi^{\eta+1}\left(\frac{v_2}{\sigma_2}\right) dv_2 \right\} \quad (5.19)$$

which equals

$$\alpha^2 D \sum_{\eta=0}^{\infty} \frac{\rho^{\eta}}{\eta!} \left\{ -\Phi^{\eta}\left(\frac{D}{\sigma_1}\right) \right\} \left\{ D \left[ \Phi^{\eta}\left(\frac{D}{\sigma_2}\right) + \Phi^{\eta}\left(\frac{-D}{\sigma_2}\right) \right] \right.$$

$$\left. - \sigma_2 \left[ \Phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) - \Phi^{\eta-1}\left(\frac{-D}{\sigma_2}\right) \right] \right\} \quad (5.20)$$

The reduction of Equation (5.19) into Equation (5.20) is in Appendix III, Section 2. But



$$\left[ \Phi^\eta \left( \frac{D}{\sigma_2} \right) + \Phi^\eta \left( \frac{-D}{\sigma_2} \right) \right] = 0 \quad \text{if } \eta \text{ is even}$$

$$= 2\Phi^\eta \left( \frac{D}{\sigma_2} \right) \quad \text{if } \eta \text{ is odd}$$

and

$$\left[ \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) - \Phi^{\eta-1} \left( \frac{-D}{\sigma_2} \right) \right] = 0 \quad \text{if } \eta \text{ is even}$$

$$= 2\Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \quad \text{if } \eta \text{ is odd}$$

$$\text{thus } a^2 D \int_D^\infty dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2 =$$

$$2a^2 D \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \left\{ -\Phi^\eta \left( \frac{D}{\sigma_1} \right) \right\} \left\{ D\Phi^\eta \left( \frac{D}{\sigma_2} \right) - \sigma_2 \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \right\} \quad (5.21)$$

$$\text{Now consider the term } -a^2 D \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2$$

This term by similar methods is equal to

$$-2a^2 D \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \left\{ \Phi^\eta \left( \frac{-D}{\sigma_1} \right) \right\} \left\{ D\Phi^\eta \left( \frac{D}{\sigma_2} \right) - \sigma_2 \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \right\} \quad (5.22)$$

But notice that the two Equations, (5.21) and (5.22), can be combined to give

$$-2a^2 D \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \left\{ \Phi^\eta \left( \frac{-D}{\sigma_1} \right) + \Phi^\eta \left( \frac{D}{\sigma_1} \right) \right\} \left\{ D\Phi^\eta \left( \frac{D}{\sigma_2} \right) - \sigma_2 \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \right\} \quad (5.23)$$



but

$$\begin{aligned} \left[ \phi^\eta \left( \frac{D}{\sigma_1} \right) + \phi^\eta \left( \frac{-D}{\sigma_1} \right) \right] &= 0 & \text{if } \eta \text{ is even} \\ &= 2\phi^\eta \left( \frac{D}{\sigma_1} \right) & \text{if } \eta \text{ is odd} \end{aligned}$$

Therefore, the two terms,  $a^2 D \int_D^\infty dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2$  and

$$-a^2 D \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2 f(v_1, v_2) dv_2 \text{ are equal to}$$

$$-4a^2 D \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \left\{ \phi^\eta \left( \frac{D}{\sigma_1} \right) \right\} \left\{ D \phi^\eta \left( \frac{D}{\sigma_2} \right) - \sigma_2 \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \right\} \quad (5.24)$$

However, by similar means the two terms  $-a^2 D \int_{-D}^\infty dv_2 \int_{-D}^D v_1 f(v_1, v_2) dv_1$

$$\text{and } -a^2 D \int_{-\infty}^{-D} dv_2 \int_{-D}^D v_1 f(v_1, v_2) dv_1 \text{ will yield}$$

$$-4a^2 D \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \left\{ \phi^\eta \left( \frac{D}{\sigma_2} \right) \right\} \left\{ D \phi^\eta \left( \frac{D}{\sigma_1} \right) - \sigma_1 \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \right\} \quad (5.25)$$

Now combine Equations (5.24) and (5.25) to obtain

$$-4a^2 D \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \left\{ 2D \left[ \phi^\eta \left( \frac{D}{\sigma_1} \right) \phi^\eta \left( \frac{D}{\sigma_2} \right) \right] - \sigma_2 \left[ \phi^\eta \left( \frac{D}{\sigma_1} \right) \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \right] - \right.$$



$$\left[ \sigma_1 \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \phi^{\eta} \left( \frac{D}{\sigma_2} \right) \right] \quad (5.26)$$

Now consider the term

$$\alpha^2 \int_{-D}^D \int_{-D}^D v_1 v_2 f(v_1, v_2) dv_1 dv_2$$

which is equal to

$$\begin{aligned} \alpha^2 \sum_{\eta=0}^{\infty} \frac{\rho^{\eta}}{\eta!} \left\{ D \left[ \phi^{\eta} \left( \frac{D}{\sigma_1} \right) + \phi^{\eta} \left( \frac{-D}{\sigma_1} \right) \right] - \sigma_1 \left[ \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) - \phi^{\eta-1} \left( \frac{-D}{\sigma_1} \right) \right] \right. \\ \left. D \left[ \phi^{\eta} \left( \frac{D}{\sigma_2} \right) + \phi^{\eta} \left( \frac{-D}{\sigma_2} \right) \right] - \sigma_2 \left[ \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) - \phi^{\eta-1} \left( \frac{-D}{\sigma_2} \right) \right] \right\} \quad (5.27) \end{aligned}$$

by applying Appendix III, Section 2 twice. If the individual components above are observed, it is noted that

$$\begin{aligned} \left[ \phi^{\eta} \left( \frac{D}{\sigma_1} \right) + \phi^{\eta} \left( \frac{-D}{\sigma_1} \right) \right] &= 0 && \text{if } \eta \text{ is even} \\ &= 2\phi^{\eta} \left( \frac{D}{\sigma_1} \right) && \text{if } \eta \text{ is odd} \end{aligned}$$

$$\begin{aligned} \left[ \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) - \phi^{\eta-1} \left( \frac{-D}{\sigma_1} \right) \right] &= 0 && \text{if } \eta \text{ is even} \\ &= 2\phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) && \text{if } \eta \text{ is odd} \end{aligned}$$

and

$$\begin{aligned} \left[ \phi^{\eta} \left( \frac{D}{\sigma_2} \right) + \phi^{\eta} \left( \frac{-D}{\sigma_2} \right) \right] &= 0 && \text{if } \eta \text{ is even} \\ &= 2\phi^{\eta} \left( \frac{D}{\sigma_2} \right) && \text{if } \eta \text{ is odd} \end{aligned}$$

$$\left[ \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) - \phi^{\eta-1} \left( \frac{-D}{\sigma_2} \right) \right] = 0 \quad \text{if } \eta \text{ is even}$$





$$= 2\phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) \quad \text{if } \eta \text{ is odd}$$

$$\begin{aligned} \text{Then } a^2 \int_{-D}^D \int_{-D}^D v_1 v_2 f(v_1, v_2) dv_1 dv_2 \\ = 4a^2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \left\{ D\phi^\eta\left(\frac{D}{\sigma_1}\right) - \sigma_1\phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) \right\} \left\{ D\phi^\eta\left(\frac{D}{\sigma_2}\right) - \sigma_2\phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) \right\} \quad (5.28) \end{aligned}$$

which when multiplied out equals,

$$\begin{aligned} 4a^2 D^2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{D}{\sigma_1}\right) \phi^\eta\left(\frac{D}{\sigma_2}\right) - 4a^2 D\sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{D}{\sigma_1}\right) \phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) \\ + 4a^2 \sigma_1 \sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) \phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) \\ - 4a^2 D\sigma_1 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) \phi^\eta\left(\frac{D}{\sigma_2}\right) \quad (5.29) \end{aligned}$$

Remembering that  $E[e_c(t)]$  is equal to the sum of the individual terms, this then gives

$$\begin{aligned} E[e_o(t)] = 4a^2 D^2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{D}{\sigma_1}\right) \phi^\eta\left(\frac{D}{\sigma_2}\right) \\ - 8a^2 D^2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{D}{\sigma_1}\right) \phi^\eta\left(\frac{D}{\sigma_2}\right) + 4a^2 D\sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^\eta\left(\frac{D}{\sigma_1}\right) \phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) \\ - 4a^2 D\sigma_1 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) \phi^\eta\left(\frac{D}{\sigma_2}\right) \end{aligned}$$



$$\begin{aligned}
& +4\alpha^2 D\sigma_1 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \phi^\eta \left( \frac{D}{\sigma_2} \right) + 4\alpha^2 D^2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^\eta \left( \frac{D}{\sigma_1} \right) \phi^\eta \left( \frac{D}{\sigma_2} \right) \\
& -4\alpha^2 D\sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^\eta \left( \frac{D}{\sigma_1} \right) \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) + 4\alpha^2 \sigma_1 \sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \\
& -4\alpha^2 D\sigma_1 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \phi^\eta \left( \frac{D}{\sigma_2} \right) \tag{5.30}
\end{aligned}$$

It is noticed that some of the terms can be combined, yielding

$$E \left[ e_o(t) \right] = 4\alpha^2 \sigma_1 \sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \tag{5.31}$$

Note that the Equation (5.31) above differs from Equation (4.16), the solution of  $E \left[ e_o(t) \right]$  in Chapter IV. It will be proven here that these two solutions are identical.

Start with Equation (5.31) and differentiate twice with respect to  $\rho$ . Then

$$\frac{\partial^2}{\partial \rho^2} E \left[ e_o(t) \right] = 4\alpha^2 \sigma_1 \sigma^2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^{\eta-2}}{(\eta-2)!} \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \tag{5.32}$$

$$\text{but } \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^{\eta-2}}{(\eta-2)!} \phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) =$$



$$\frac{1}{4\pi\sqrt{1-\rho^2}} \left\{ e^{\left[ -\frac{D^2}{2(1-\rho^2)} \left[ \frac{1}{\sigma_1^2} - \frac{2\rho}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right] - \frac{D^2}{2(1-\rho^2)} \left[ \frac{1}{\sigma_1^2} + \frac{2\rho}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right] \right]} - e^{\left[ -\frac{D^2}{2(1-\rho^2)} \left[ \frac{1}{\sigma_1^2} + \frac{2\rho}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right] \right]} \right\} \quad (5.33)$$

From relationship in Appendix III, Section 4, remembering that

$$\Phi^{\eta+1}(x) = \frac{(-1)^\eta}{\sqrt{2\pi}} H_\eta(x) e^{-\frac{x^2}{2}}$$

therefore,

$$\frac{\partial^2}{\partial \rho^2} E[e_o(t)] = \frac{\alpha^2 \sigma_1 \sigma_2}{\pi \sqrt{1-\rho^2}} \left\{ e^{\left[ -\frac{D^2}{2(1-\rho^2)} \left[ \frac{1}{\sigma_1^2} - \frac{2\rho}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right] \right]} - e^{\left[ -\frac{D^2}{2(1-\rho^2)} \left[ \frac{1}{\sigma_1^2} + \frac{2\rho}{\sigma_1\sigma_2} + \frac{1}{\sigma_2^2} \right] \right]} \right\} \quad (5.34)$$

which is equal to Equation (4.12) and, therefore, the two solutions,

Equation (5.31) and Equation (4.16), are equivalent.



## CHAPTER VI

### SIGNAL-TO-NOISE POWER RELATIONSHIP

The signal-to-noise power ratio of a device and especially of an electronic circuit is of interest to an engineer. This chapter will solve for the S/N ratio at the output of the multiplier when the actual clippers are in the circuit. The signal-to-noise power ratio will be:

$$S/N = \frac{\text{signal power}}{(\text{signal} + \text{noise})\text{power} - \text{signal power}} \quad (6.1)$$

$$= \frac{\{E[e_o(t)]\}^2}{E[\overline{e_o(t)^2}] - \{E[e_o(t)]\}^2} \quad (6.2)$$

The next step will be to solve for the terms in the above ratio. The results of the solution of the actual clipper, equation (5.31), will give

$$E[e_o(t)] = 4\alpha^2 \sigma_1 \sigma_2 \sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1} \left(\frac{D}{\sigma_2}\right)$$

If the above term for the actual clipper is squared, this yields  $\{E[e_o(t)]\}^2$  which is the signal power term in equation (6.1).

The signal plus noise power term  $E[\overline{e_o(t)^2}]$  can be found in Appendix IV, and is:

$$E[\overline{e_o(t)^2}] = 8\alpha^4 D^4 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta \left(\frac{D}{\sigma_1}\right) \Phi^\eta \left(\frac{D}{\sigma_2}\right) +$$

$$8\alpha^4 D^2 \sigma_2^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta \left(\frac{D}{\sigma_1}\right) \Phi^{\eta-2} \left(\frac{D}{\sigma_2}\right) + 8\alpha^4 D^2 \sigma_1^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2} \left(\frac{D}{\sigma_1}\right) \Phi^\eta \left(\frac{D}{\sigma_2}\right) -$$





$$\begin{aligned}
& 8\alpha^4 D^3 \sigma_2 \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta \left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1} \left(\frac{D}{\sigma_2}\right) - 8\alpha^4 D^3 \sigma_1 \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left(\frac{D}{\sigma_1}\right) \Phi^\eta \left(\frac{D}{\sigma_2}\right) + \\
& 16\alpha^4 D^2 \sigma_1 \sigma_2 \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1} \left(\frac{D}{\sigma_2}\right) + 16\alpha^4 \sigma_1^2 \sigma_2^2 \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2} \left(\frac{D}{\sigma_1}\right) \Phi^{\eta-2} \left(\frac{D}{\sigma_2}\right) - \\
& 16\alpha^4 D \sigma_1 \sigma_2^2 \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left(\frac{D}{\sigma_1}\right) \Phi^{\eta-2} \left(\frac{D}{\sigma_2}\right) - 16\alpha^4 D \sigma_1^2 \sigma_2 \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2} \left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1} \left(\frac{D}{\sigma_2}\right) \\
& \hspace{20em} (24)
\end{aligned}$$

These terms can be combined to yield the S/N power ratio. The writer was unsuccessful in reducing the ratio after several attempts. However, in the case of the ideal clippers the S/N power ratio was found in Chapter III to be

$$S/N = \frac{\mu^2}{1 - \mu^2} \quad \text{where } \mu = \frac{2}{\pi} \sin^{-1} \rho$$



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# APPENDIX I

## PROOF OF ASSUMED EQUATION FOR IDEAL CLIPPER

Figure 11 is a plot of the ideal clipper function. Notice from Figure 11 that the following is true:

$$\begin{aligned} e_1(t) &= aD && \text{when } v_1(t) > 0 \\ &= 0 && \text{when } v_1(t) = 0 \\ &= -aD && \text{when } v_1(t) < 0 \end{aligned}$$

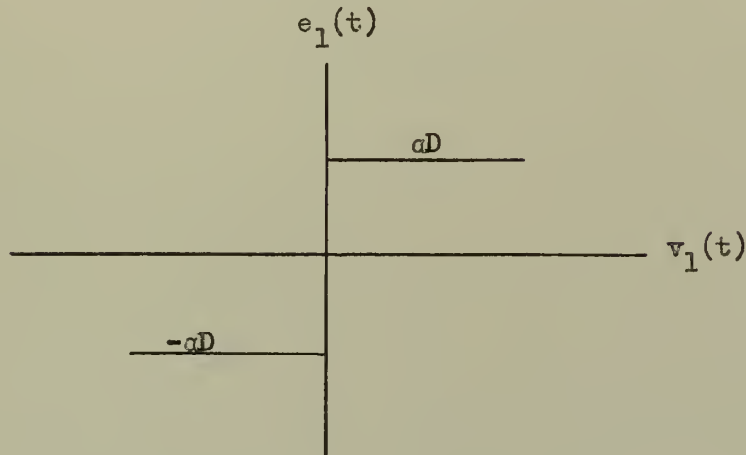


Figure 11. Ideal Clipper's Response

Now assume  $e_1(t)$  is

$$e_1(t) = \frac{aD}{\pi i} \int_{-\infty}^{\infty} \frac{e^{i\omega v_1(t)}}{\omega} d\omega \quad (1)$$

but  $e^{iA} = \cos A + i \sin A$   
then

$$e_1(t) = \frac{aD}{\pi i} \int_{-\infty}^{\infty} \frac{\cos v_1(t) \omega}{\omega} d\omega + \frac{aD}{\pi} \int_{-\infty}^{\infty} \frac{\sin v_1(t) \omega}{\omega} d\omega \quad (2)$$



but  $\int_{-\infty}^{\infty} \frac{\cos v_1(t)\omega}{\omega} d\omega = 0$  as cosine is an even function.

Now consider  $\int_{-\infty}^{\infty} \frac{\sin v_1(t)\omega}{\omega} d\omega$

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{\sin v_1(t)\omega}{\omega} d\omega &= \pi \text{ when } v_1(t) > 0 \\ &= 0 \text{ when } v_1(t) = 0 \\ &= -\pi \text{ when } v_1(t) < 0 \end{aligned} \tag{3}$$

Then

$$\begin{aligned} e_1(t) &= aD \quad \text{when } v_1(t) > 0 \\ &= 0 \quad \text{when } v_1(t) = 0 \\ &= -aD \quad \text{when } v_1(t) < 0 \end{aligned}$$

Thus it is seen that the assumed Equation (1) represents the relationship between the input and output of the ideal clipper.





## APPENDIX II

### PROOF OF ASSUMED EQUATION FOR ACTUAL CLIPPER

Note from Figure 12 that the slope of  $e_1(t)$  is equal to  $a$  between points  $-D$  and  $D$  and outside of these two points the slope is zero.

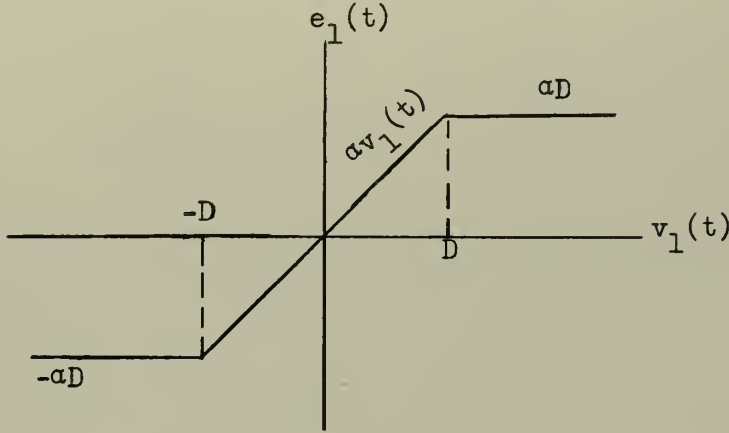


Figure 12. Actual Clipper's Response

Now assume  $e_1(t)$  is,

$$e_1(t) = \frac{a}{\pi} \int_{-\infty}^{\infty} \frac{\sin v_1(t)u \sin Du}{u^2} du \quad (4)$$

Take the derivative of the above equation (4), the assumed function of  $e_1(t)$ , with respect to  $v_1(t)$ , and this gives

$$\frac{de_1(t)}{dv_1(t)} = \frac{a}{\pi} \int_{-\infty}^{\infty} \frac{\cos v_1(t)u \sin Du}{u} du \quad (5)$$

but the right-hand side of equation (5) is an even function, therefore,

$$\frac{de_1(t)}{dv_1(t)} = \frac{2a}{\pi} \int_0^{\infty} \frac{\cos v_1(t)u \sin Du}{u} du \quad (6)$$

which is equal to



$$= 0 \quad \text{if } v_1(t) > D$$

$$= \frac{2a}{\pi} \left[ \frac{\pi}{2} \right] = a \quad \text{if } v_1(t) < D$$

Thus it is noted that the assumed equation

$$e_1(t) = \frac{a}{\pi} \int_{-\infty}^{\infty} \frac{\sin v_1(t)u \sin Du}{u^2} du$$

gives the following slopes:

$$a \quad \text{when } -D < v_1(t) < D$$

$$0 \quad \text{when } -D > v_1(t) > D$$

Hence, the assumed equation (4) represents the relationship between the input and output of the actual clipper.



# APPENDIX III

## MATHEMATICAL RELATIONSHIPS

A few of the mathematical relationships used in the different chapters are assembled here in order to simplify the mathematics of the individual chapters. Section 1 is from basic definitions. Section 2 and Section 3 are derived by partial integrations. Section 4 is an extension of one of Cramér's formulas.

### Section 1.

$$\Phi^\eta(x) = \frac{1}{\sqrt{2\pi}} \frac{d^\eta}{dx^\eta} \int_{-\infty}^x e^{-\frac{t^2}{2}} dt \quad (7)$$

$$\begin{aligned} &= \frac{1}{\sqrt{2\pi}} \frac{d^\eta}{dx^\eta} (e^{-x^2/2}) \\ &= \frac{(-1)^{\eta-1}}{\sqrt{2\pi}} H_{\eta-1}(x) e^{-x^2/2} \end{aligned} \quad (8)$$

### Section 2.

$$\int_{-D}^D \frac{v_1}{\sigma_1} \Phi^{\eta+1} \left( \frac{v_1}{\sigma_1} \right) dv_1 = \sigma_1 \int_{-D/\sigma_1}^{D/\sigma_1} x \Phi^{\eta+1}(x) dx \quad (9)$$

$$= \sigma_1 \left\{ x \Phi^\eta(x) \Big|_{-D/\sigma_1}^{D/\sigma_1} - \int_{-D/\sigma_1}^{D/\sigma_1} \Phi^\eta(x) dx \right\}$$

$$= \sigma_1 \left\{ \frac{D}{\sigma_1} \left[ \Phi^\eta\left(\frac{D}{\sigma_1}\right) + \Phi^\eta\left(-\frac{D}{\sigma_1}\right) \right] - \left[ \Phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) - \Phi^{\eta-1}\left(-\frac{D}{\sigma_1}\right) \right] \right\}$$

But

$$\begin{aligned} \left[ \Phi^\eta\left(\frac{D}{\sigma_1}\right) + \Phi^\eta\left(-\frac{D}{\sigma_1}\right) \right] &= 2\Phi^\eta\left(\frac{D}{\sigma_1}\right) && \text{if } \eta \text{ is odd} \\ &= 0 && \text{if } \eta \text{ is even} \end{aligned}$$



and

$$\left[ \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) - \Phi^{\eta-1} \left( -\frac{D}{\sigma_1} \right) \right] = 2\Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \quad \text{if } \eta \text{ is odd}$$

$$= 0 \quad \text{if } \eta \text{ is even}$$

therefore,

$$\int_{-D}^D \frac{v_1}{\sigma_1} \Phi^{\eta+1} \left( \frac{v_1}{\sigma_1} \right) dv_1 = 2 \left[ D \Phi^{\eta} \left( \frac{D}{\sigma_1} \right) - \sigma_1 \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \right] \quad \text{if } \eta \text{ is odd}$$

$$= 0 \quad \text{if } \eta \text{ is even} \quad (10)$$

Section 3.

$$\sigma_1^2 \int_{-D}^D \frac{v_1^2}{\sigma_1^2} \Phi^{\eta+1} \left( \frac{v_1}{\sigma_1} \right) \frac{dv_1}{\sigma_1} = \sigma_1^2 \int_{-D/\sigma_1}^{D/\sigma_1} x^2 \Phi^{\eta+1}(x) dx \quad (11)$$

$$= \sigma_1^2 x^2 \Phi^{\eta}(x) \Big|_{-D/\sigma_1}^{D/\sigma_1} - 2\sigma_1^2 \int_{-D/\sigma_1}^{D/\sigma_1} x \Phi^{\eta}(x) dx$$

$$= \sigma_1^2 x^2 \Phi^{\eta}(x) \Big|_{-D/\sigma_1}^{D/\sigma_1} - 2\sigma_1 x \Phi^{\eta-1}(x) \Big|_{-D/\sigma_1}^{D/\sigma_1} + 2\sigma_1^2 \int_{-D/\sigma_1}^{D/\sigma_1} \Phi^{\eta-1}(x) dx$$

$$= \sigma_1^2 \left[ \Phi^{\eta} \left( \frac{D}{\sigma_1} \right) - \Phi^{\eta} \left( -\frac{D}{\sigma_1} \right) \right] - 2D\sigma_1 \left[ \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) + \Phi^{\eta-1} \left( -\frac{D}{\sigma_1} \right) \right]$$

$$+ 2\sigma_1^2 \left[ \Phi^{\eta-2} \left( \frac{D}{\sigma_1} \right) - \Phi^{\eta-2} \left( -\frac{D}{\sigma_1} \right) \right] \quad (12)$$

but notice that

$$\left[ \Phi^{\eta} \left( \frac{D}{\sigma_1} \right) - \Phi^{\eta} \left( -\frac{D}{\sigma_1} \right) \right] = 0 \quad \text{if } \eta \text{ is odd}$$

$$= 2\Phi^{\eta} \left( \frac{D}{\sigma_1} \right) \quad \text{if } \eta \text{ is even}$$

$$\left[ \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) + \Phi^{\eta-1} \left( -\frac{D}{\sigma_1} \right) \right] = 0 \quad \text{if } \eta \text{ is odd}$$

$$= 2\Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \quad \text{if } \eta \text{ is even}$$





$$\begin{aligned} \left[ \Phi^{\eta-2} \left( \frac{D}{\sigma_1} \right) - \Phi^{\eta-2} \left( \frac{D}{\sigma_1} \right) \right] &= 0 & \text{if } \eta \text{ is odd} \\ &= 2\Phi^{\eta-2} \left( \frac{D}{\sigma_1} \right) & \text{if } \eta \text{ is even} \end{aligned}$$

Therefore, the equation will have even terms only and can be written

$$\int_{-D}^D v_1^2 \Phi^{\eta+1} \left( \frac{v_1}{\sigma_1} \right) dv_1 =$$

$$2D^2 \Phi^{\eta} \left( \frac{D}{\sigma_1} \right) - 4D\sigma_1 \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) + 4\sigma_1^2 \Phi^{\eta-2} \left( \frac{D}{\sigma_1} \right)$$

where  $\eta$  is even.

Section 4.

$$\sum_{\eta=0}^{\infty} \frac{H_{\eta}(x) H_{\eta}(y)}{\eta!} t^{\eta} = \frac{1}{\sqrt{1-t^2}} e^{-\frac{t^2 x^2 + t^2 y^2 - 2txy}{2(1-t^2)}} \quad (14)$$

if  $|t| < 1$

Equation (14) is a restatement of one of Cramér's equations. Note that, if  $t$  is replaced by  $-t$ , all the even terms remain the same while the odd terms are negatively changed. Therefore, if the above equation is subtracted from the original equation, with  $t$  replaced by  $-t$ , this will give twice the odd terms only.

Then,

$$\sum_{\substack{\eta=0 \\ \text{odd}}}^{\infty} \frac{H_{\eta}(x) H_{\eta}(y)}{\eta!} t^{\eta} = \frac{1}{2\sqrt{1-t^2}} e^{-\frac{t^2 x^2 + t^2 y^2}{2(1-t^2)}} \left[ e^{\frac{txy}{1-t^2}} - e^{-\frac{txy}{1-t^2}} \right] \quad (15)$$

$$= \frac{1}{\sqrt{1-t^2}} e^{-\frac{t^2 x^2 + t^2 y^2}{2(1-t^2)}} \sinh \frac{txy}{1-t^2} \quad (16)$$



# APPENDIX IV

## SECOND MOMENT OF $e_o(t)$

The application of Cramér's method, similar to the method employed in Chapter V, will be used to solve for the second moment of  $e_o(t)$  for the actual clippers. The sub-regions of Figure 10 will be considered and the equation for the second moment of each of these sub-regions will be written. Then  $E[e_o(t)^2]$ , the second moment of  $e_o(t)$ , will be the sum of the contributions of each sub-region.

The equations for the sub-regions follow:

Area 1:

$$E[e_{o_1}(t)^2] = a^4 D^4 \int_D^\infty \int_D^\infty f(v_1, v_2) dv_1 dv_2$$

Area 2:

$$E[e_{o_2}(t)^2] = a^4 D^2 \int_D^\infty dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2$$

Area 3:

$$E[e_{o_3}(t)^2] = a^4 D^4 \int_{-\infty}^{-D} dv_2 \int_D^\infty f(v_1, v_2) dv_1$$

Area 4:

$$E[e_{o_4}(t)^2] = a^4 D^2 \int_{-D}^D dv_1 \int_D^\infty v_1^2 f(v_1, v_2) dv_2$$

Area 5:

$$E[e_{o_5}(t)^2] = a^4 \int_{-D}^D \int_{-D}^D v_1^2 v_2^2 f(v_1, v_2) dv_1 dv_2$$



Area 6:

$$E\left[\overline{e_{o_6}(t)}^2\right] = a^4 D^2 \int_{-D}^D dv_1 \int_{-\infty}^{-D} v_1^2 f(v_1, v_2) dv_2$$

Area 7:

$$E\left[\overline{e_{o_7}(t)}^2\right] = a^4 D^4 \int_{-\infty}^{-D} dv_1 \int_D^{\infty} f(v_1, v_2) dv_2$$

Area 8:

$$E\left[\overline{e_{o_8}(t)}^2\right] = a^4 D^2 \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2$$

Area 9:

$$E\left[\overline{e_{o_9}(t)}^2\right] = a^4 D^4 \int_{-\infty}^{-D} \int_{-\infty}^{-D} f(v_1, v_2) dv_1 dv_2$$

but

$$\begin{aligned} E\left[\overline{e_o(t)}^2\right] &= E\left[\overline{e_{o_1}(t)}^2\right] + E\left[\overline{e_{o_2}(t)}^2\right] + E\left[\overline{e_{o_3}(t)}^2\right] + E\left[\overline{e_{o_4}(t)}^2\right] + E\left[\overline{e_{o_5}(t)}^2\right] \\ &\quad + E\left[\overline{e_{o_6}(t)}^2\right] + E\left[\overline{e_{o_7}(t)}^2\right] + E\left[\overline{e_{o_8}(t)}^2\right] + E\left[\overline{e_{o_9}(t)}^2\right] \end{aligned}$$

then

$$\begin{aligned} E\left[\overline{e_o(t)}^2\right] &= a^4 D^4 \int_D^{\infty} \int_D^{\infty} f(v_1, v_2) dv_1 dv_2 + a^4 D^2 \int_D^{\infty} dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2 \\ &\quad + a^4 D^4 \int_{-\infty}^{-D} dv_2 \int_D^{\infty} f(v_1, v_2) dv_1 + a^4 D^2 \int_{-\infty}^{-D} dv_1 \int_D^{\infty} v_1^2 f(v_1, v_2) dv_2 + \end{aligned}$$



$$\begin{aligned}
& \alpha^4 \int_{-D}^D \int_{-D}^D v_1^2 v_2^2 f(v_1, v_2) dv_1 dv_2 + \alpha^4 D^2 \int_{-D}^D dv_1 \int_{-\infty}^{-D} v_1^2 f(v_1, v_2) dv_2 \\
& + \alpha^4 D^2 \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2 + \alpha^4 D^4 \int_{-\infty}^{-D} dv_1 \int_D^{\infty} f(v_1, v_2) dv_2 \\
& + \alpha^4 D^4 \int_{-\infty}^{-D} \int_{-\infty}^{-D} f(v_1, v_2) dv_1 dv_2
\end{aligned} \tag{17}$$

Now consider the above equation term by term. The results of this term by term analysis will later be combined to obtain  $E \left[ \frac{z^2}{e_o(t)} \right]$ .

$$\begin{aligned}
\alpha^4 D^4 \int_D^{\infty} \int_D^{\infty} f(v_1, v_2) dv_1 dv_2 &= \alpha^4 D^4 \sum_{\eta=0}^{\infty} \frac{e^{\eta}}{\eta!} \Phi^{\eta} \left( \frac{D}{\sigma_1} \right) \Phi^{\eta} \left( \frac{D}{\sigma_2} \right) \\
\alpha^4 D^4 \int_{-\infty}^{-D} \int_{-\infty}^{-D} f(v_1, v_2) dv_1 dv_2 &= \alpha^4 D^4 \sum_{\eta=0}^{\infty} \frac{e^{\eta}}{\eta!} \Phi^{\eta} \left( \frac{-D}{\sigma_1} \right) \Phi^{\eta} \left( \frac{-D}{\sigma_2} \right) \\
\alpha^4 D^4 \int_D^{\infty} dv_1 \int_{-\infty}^{-D} f(v_1, v_2) dv_2 &= -\alpha^4 D^4 \sum_{\eta=0}^{\infty} \frac{e^{\eta}}{\eta!} \Phi^{\eta} \left( \frac{D}{\sigma_1} \right) \Phi^{\eta} \left( \frac{-D}{\sigma_2} \right) \\
\alpha^4 D^4 \int_{-\infty}^{-D} dv_1 \int_D^{\infty} f(v_1, v_2) dv_2 &= -\alpha^4 D^4 \sum_{\eta=0}^{\infty} \frac{e^{\eta}}{\eta!} \Phi^{\eta} \left( \frac{-D}{\sigma_1} \right) \Phi^{\eta} \left( \frac{D}{\sigma_2} \right)
\end{aligned}$$

but notice that the above functions of  $\Phi$  can be combined to give





$$a^4 D^4 \sum_{\eta=0}^{\infty} \frac{e^{\eta}}{\eta!} \left[ \Phi^{\eta}\left(\frac{D}{\sigma_1}\right) - \Phi^{\eta}\left(\frac{-D}{\sigma_1}\right) \right] \left[ \Phi^{\eta}\left(\frac{D}{\sigma_2}\right) - \Phi^{\eta}\left(\frac{-D}{\sigma_2}\right) \right]$$

$$\text{but } \left[ \Phi^{\eta}\left(\frac{D}{\sigma_1}\right) - \Phi^{\eta}\left(\frac{-D}{\sigma_1}\right) \right] = 2\Phi^{\eta}\left(\frac{D}{\sigma_1}\right) \quad \text{if } \eta \text{ is even}$$

$$= 0 \quad \text{if } \eta \text{ is odd}$$

and

$$\left[ \Phi^{\eta}\left(\frac{D}{\sigma_2}\right) - \Phi^{\eta}\left(\frac{-D}{\sigma_2}\right) \right] = 2\Phi^{\eta}\left(\frac{D}{\sigma_2}\right) \quad \text{if } \eta \text{ is even}$$

$$= 0 \quad \text{if } \eta \text{ is odd}$$

Thus observe that only even terms will result in the solution and hence the four terms combine to give

$$4a^4 D^4 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{e^{\eta}}{\eta!} \left[ \Phi^{\eta}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta}\left(\frac{D}{\sigma_2}\right) \right] \quad (18)$$

Now take next the term

$$a^4 D^2 \int_D^{\infty} dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2$$

which is equal to

$$a^4 D^2 \sum_{\eta=0}^{\infty} \frac{e^{\eta}}{\eta!} \left[ -\Phi^{\eta}\left(\frac{D}{\sigma_1}\right) \right] \left[ 2D^2 \Phi^{\eta}\left(\frac{D}{\sigma_2}\right) - 4D\sigma_2 \Phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) + 4\sigma_2^2 \Phi^{\eta-2}\left(\frac{D}{\sigma_2}\right) \right] \quad (19)$$

From application of Appendix III, Section 1 and Section 3; consider the term

$$a^4 D^2 \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2$$



which equals, also from Appendix III, Section 1 and Section 3,

$$\alpha^4 D^2 \sum_{\eta=0}^{\infty} \frac{\rho^{\eta}}{\eta!} \left[ -\phi^{\eta}\left(\frac{-D}{\sigma_1}\right) \right] \left[ 2D^2 \phi^{\eta}\left(\frac{D}{\sigma_2}\right) - 4D\sigma_2 \phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) + 4\sigma_2^2 \phi^{\eta-2}\left(\frac{D}{\sigma_2}\right) \right] \quad (20)$$

But Equations (19) and (20) can be combined to give

$$-\alpha^4 D^2 \sum_{\eta=0}^{\infty} \frac{\rho^{\eta}}{\eta!} \left[ \phi^{\eta}\left(\frac{D}{\sigma_1}\right) + \phi^{\eta}\left(\frac{-D}{\sigma_1}\right) \right] \left[ 2D^2 \phi^{\eta}\left(\frac{D}{\sigma_2}\right) - 4D\sigma_2 \phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) + 4\sigma_2^2 \phi^{\eta-2}\left(\frac{D}{\sigma_2}\right) \right] \quad (21)$$

but

$$\begin{aligned} \left[ \phi^{\eta}\left(\frac{D}{\sigma_1}\right) + \phi^{\eta}\left(\frac{-D}{\sigma_1}\right) \right] &= 0 && \text{if } \eta \text{ is even} \\ &= 2\phi^{\eta}\left(\frac{D}{\sigma_1}\right) && \text{if } \eta \text{ is odd} \end{aligned}$$

which will give a contribution that is a product of an even term multiplied by an odd term. However, it is known that an even term multiplied by an odd term will not yield a contribution to the solution of  $E\left[\frac{e_o^2}{\sigma_o^2}(t)\right]$ .

Hence these two terms,  $\alpha^4 D^2 \int_D^{\infty} dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2$  and

$\alpha^4 D^2 \int_{-\infty}^{-D} dv_1 \int_{-D}^D v_2^2 f(v_1, v_2) dv_2$  do not contribute to the solution of the

second moment of  $e_o(t)$ .

By similar reasoning, the two terms



$$a^4 D^2 \int_D^\infty dv_2 \int_{-D}^D v_1^2 f(v_1, v_2) dv_1 \text{ and } a^4 D^2 \int_{-\infty}^{-D} dv_2 \int_{-D}^D v_1^2 f(v_1, v_2) dv_1$$

are observed to yield no contribution to the solution of  $E \left[ \frac{e_o^2}{\tau} \right]$ .

$$\text{Next consider the term } a^4 \int_{-D}^D \int_{-D}^D v_1^2 v_2^2 f(v_1, v_2) dv_1 dv_2.$$

By applying Appendix III, Section 3 twice, it is equal to

$$a^4 \sum_{\eta=0}^{\infty} \frac{\rho^\eta}{\eta!} \left[ 2D^2 \Phi^\eta \left( \frac{D}{\sigma_1} \right) - 4D\sigma_1 \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) + 4\sigma_1^2 \Phi^{\eta-2} \left( \frac{D}{\sigma_1} \right) \right] \\ \left[ 2D^2 \Phi^\eta \left( \frac{D}{\sigma_2} \right) - 4D\sigma_2 \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) + 4\sigma_2^2 \Phi^{\eta-2} \left( \frac{D}{\sigma_2} \right) \right] \quad (22)$$

But it is known that each multiplicand can be even only. Then Equation (22) by expansion is equal to

$$4a^4 D^4 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta \left( \frac{D}{\sigma_1} \right) \Phi^\eta \left( \frac{D}{\sigma_2} \right) - 8a^4 D^3 \sigma_2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \Phi^\eta \left( \frac{D}{\sigma_1} \right) \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) \frac{\rho^\eta}{\eta!} + \\ 8a^4 D^2 \sigma_2^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta \left( \frac{D}{\sigma_1} \right) \Phi^{\eta-2} \left( \frac{D}{\sigma_2} \right) - 8a^4 D^3 \sigma_1 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \Phi^\eta \left( \frac{D}{\sigma_2} \right) + \\ 16a^4 D^2 \sigma_1 \sigma_2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \Phi^{\eta-1} \left( \frac{D}{\sigma_2} \right) - 16a^4 D \sigma_1^2 \sigma_2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1} \left( \frac{D}{\sigma_1} \right) \Phi^{\eta-2} \left( \frac{D}{\sigma_2} \right) +$$



$$\begin{aligned}
& 8a^4 D^2 \sigma_1^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2}\left(\frac{D}{\sigma_1}\right) \Phi^\eta\left(\frac{D}{\sigma_2}\right) - 16a^4 D \sigma_1^2 \sigma_2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) + \\
& 16a^4 \sigma_2^2 \sigma_1^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-2}\left(\frac{D}{\sigma_2}\right) \quad (23)
\end{aligned}$$

Now remembering that the second moment of  $e_o(t)$ ,  $E\left[\overline{e_o(t)}^2\right]$ , is equal to the sum of the contributions from each sub-region, one gets

$$\begin{aligned}
E\left[\overline{e_o(t)}^2\right] &= 8a^4 D^4 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta\left(\frac{D}{\sigma_1}\right) \Phi^\eta\left(\frac{D}{\sigma_2}\right) - \\
& 8a^4 D^3 \sigma_2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) + 8a^4 D^2 \sigma_2^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^\eta\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-2}\left(\frac{D}{\sigma_2}\right) - \\
& 8a^4 D^3 \sigma_1 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) \Phi^\eta\left(\frac{D}{\sigma_2}\right) + 16a^4 D^2 \sigma_1 \sigma_2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) - \\
& 16a^4 D \sigma_1 \sigma_2^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-1}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-2}\left(\frac{D}{\sigma_2}\right) + 8a^4 D^2 \sigma_1^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2}\left(\frac{D}{\sigma_1}\right) \Phi^\eta\left(\frac{D}{\sigma_2}\right) - \\
& 16a^4 D \sigma_1^2 \sigma_2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-1}\left(\frac{D}{\sigma_2}\right) + 16a^4 \sigma_1^2 \sigma_2^2 \sum_{\substack{\eta=0 \\ \text{even}}}^{\infty} \frac{\rho^\eta}{\eta!} \Phi^{\eta-2}\left(\frac{D}{\sigma_1}\right) \Phi^{\eta-2}\left(\frac{D}{\sigma_2}\right) \quad (24)
\end{aligned}$$





# APPENDIX V

## EVALUATION OF $\frac{\partial}{\partial x} \psi(x) \Big|_{x=0}$

In this case it will be necessary to start with equation (4.6).

Then

$$\psi(x) = - \frac{2a^2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2}{\omega_1^2 \omega_2^2} \left\{ e^{-\frac{1}{2}(\sigma_1^2 \omega_1^2 + 2\sigma_1 \sigma_2 \omega_1 \omega_2 x + \sigma_2^2 \omega_2^2)} - e^{-\frac{1}{2}(\sigma_1^2 \omega_1^2 - 2\sigma_1 \sigma_2 \omega_1 \omega_2 x + \sigma_2^2 \omega_2^2)} \right\} d\omega_1 d\omega_2 \quad (25)$$

then the partial derivative yields

$$\frac{\partial}{\partial x} \psi(x) = + \frac{2a^2 \sigma_1 \sigma_2}{\pi^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2}{\omega_1 \omega_2} \left\{ e^{-\frac{1}{2}(\sigma_1^2 \omega_1^2 + 2\sigma_1 \sigma_2 \omega_1 \omega_2 x + \sigma_2^2 \omega_2^2)} - e^{-\frac{1}{2}(\sigma_1^2 \omega_1^2 - 2\sigma_1 \sigma_2 \omega_1 \omega_2 x + \sigma_2^2 \omega_2^2)} \right\} d\omega_1 d\omega_2 \quad (26)$$

Then to evaluate for  $x = 0$ , one gets

$$\begin{aligned} \frac{\partial}{\partial x} \psi(x) \Big|_{x=0} &= \frac{4a^2 \sigma_1 \sigma_2}{\pi^2} \left\{ \int_{-\infty}^{\infty} \frac{\sin D\omega_1}{\omega_1} e^{-\frac{1}{2} \sigma_1^2 \omega_1^2} d\omega_1 \right\} \\ &\times \left\{ \int_{-\infty}^{\infty} \frac{\sin D\omega_2}{\omega_2} e^{-\frac{1}{2} \sigma_2^2 \omega_2^2} d\omega_2 \right\} \end{aligned} \quad (27)$$

But from Cramèr [2] one obtains the general term

$$\begin{aligned} \int_{-\infty}^{\infty} e^{itx - \frac{1}{2} hx^2} dx &= \sum_{\eta=0}^{\infty} \frac{(it)^{\eta}}{\eta!} \int_{-\infty}^{\infty} x^{\eta} e^{-\frac{1}{2} hx^2} dx \\ &= \sqrt{\frac{2\pi}{h}} e^{-\frac{t^2}{2h}} \end{aligned} \quad (28)$$

Then, applying this to the present case, it yields for one term



$$\int_{-\infty}^{\infty} \cos tx e^{-\frac{x^2 \sigma_1^2}{2}} dx = \frac{\sqrt{2\pi}}{\sigma_1} e^{-\frac{t^2}{2\sigma_1^2}} \quad (29)$$

but if both sides are integrated with respect to  $t$  between the limits of 0 and  $D$ , one obtains

$$\int_0^D dt \int_{-\infty}^{\infty} \cos tx e^{-\frac{x^2 \sigma_1^2}{2}} dx = \frac{\sqrt{2\pi}}{\sigma_1} \int_0^D e^{-\frac{t^2}{2\sigma_1^2}} dt \quad (30)$$

But the left-hand side of the above equation equals (by inversion of the order of integration of the repeated integral)

$$\int_{-\infty}^{\infty} e^{-\frac{x^2 \sigma_1^2}{2}} dx \int_0^D \cos tx dt$$

but

$$\int_0^D \cos tx dt = \frac{1}{x} \sin tx \Big|_0^D = \frac{\sin Dx}{x} \quad (31)$$

then

$$\int_{-\infty}^{\infty} \frac{\sin Dx}{x} e^{-\frac{x^2 \sigma_1^2}{2}} dx = \frac{\sqrt{2\pi}}{\sigma_1} \int_0^D e^{-\frac{t^2}{2\sigma_1^2}} dt \quad (32)$$

By applying this to the case under consideration, it results in

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{\sin D\omega_1 \sin D\omega_2}{\omega_1 \omega_2} e^{-\frac{1}{2}(\sigma_1^2 \omega_1^2 + \sigma_2^2 \omega_2^2)} d\omega_1 d\omega_2 = \\ \frac{2\pi}{\sigma_1 \sigma_2} \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_1^2}} dt \right\} \left\{ \int_0^D e^{-\frac{t^2}{2\sigma_2^2}} dt \right\} \end{aligned} \quad (33)$$

$$= 4\pi \left\{ \operatorname{erf} \frac{D}{\sigma_1 \sqrt{2}} \right\} \left\{ \operatorname{erf} \frac{D}{\sigma_2 \sqrt{2}} \right\} \quad (34)$$

where



$$\operatorname{erf} \frac{D}{\sigma_1 \sqrt{2}} = \int_0^{D/\sigma_1 \sqrt{2}} e^{-x^2} dx$$

and

$$\operatorname{erf} \frac{D}{\sigma_2 \sqrt{2}} = \int_0^{D/\sigma_2 \sqrt{2}} e^{-x^2} dx$$













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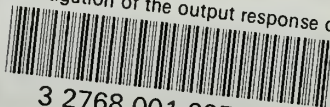
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